



Derivatives High/Low Report

High/Low for 18/09/2009

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	\$ / R 2009/12/14			Currency Future	7.4976	7.5724	0.998	7.6100	7.5100	328,790
18/09/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
18/09/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	676.0000	619.0000	(8.432)	0	0	0
18/09/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	595.0000	540.0000	(9.244)	0	0	0
18/09/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	124.0000	141.0000	13.710	0	0	0
18/09/2009	\$ / R 2009/12/14	7.80	Put	Currency Future	479.0000	430.0000	(10.230)	0	0	0
18/09/2009	\$ / R 2009/12/14	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	7.00	Put	Currency Future	89.0000	75.0000	(15.730)	0	0	0
18/09/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	88.0000	100.0000	13.636	0	0	0
18/09/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	40.0000	45.0000	12.500	0	0	0
18/09/2009	\$ / R 2009/12/14	10.70	Put	Currency Future	3,205.0000	3,131.0000	(2.309)	0	0	0
18/09/2009	\$ / R 2009/12/14	6.75	Call	Currency Future	790.0000	857.0000	8.481	0	0	0
18/09/2009	\$ / R 2009/12/14	13.25	Put	Currency Future	5,753.0000	5,678.0000	(1.304)	0	0	0
18/09/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	890.0000	828.0000	(6.966)	0	0	0
18/09/2009	\$ / R 2009/12/14	7.80	Call	Currency Future	177.0000	202.0000	14.124	0	0	0
18/09/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	1,493.0000	1,423.0000	(4.689)	0	0	0
18/09/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
18/09/2009	\$ / R 2009/12/14	5.75	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
18/09/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	4,853.0000	4,778.0000	(1.545)	0	0	0
18/09/2009	\$ / R 2009/12/14	6.65	Put	Currency Future	30.0000	25.0000	(16.667)	0	0	0
18/09/2009	\$ / R 2009/12/14	6.75	Put	Currency Future	42.0000	35.0000	(16.667)	0	0	0
18/09/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	445.0000	499.0000	12.135	0	0	0
18/09/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	803.0000	742.0000	(7.597)	0	0	0
18/09/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	7.35	Call	Currency Future	354.0000	401.0000	13.277	0	0	0
18/09/2009	\$ / R 2009/12/14	14.25	Put	Currency Future	6,752.0000	6,678.0000	(1.096)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	\$ / R 2009/12/14	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	7.55	Call	Currency Future	256.0000	291.0000	13.672	0	0	0
18/09/2009	\$ / R 2009/12/14	15.25	Put	Currency Future	7,752.0000	7,678.0000	(0.955)	0	0	0
18/09/2009	\$ / R 2009/12/14	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	148.0000	127.0000	(14.189)	0	0	0
18/09/2009	\$ / R 2009/12/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	10.25	Put	Currency Future	2,759.0000	2,685.0000	(2.682)	0	0	0
18/09/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	153.0000	175.0000	14.379	0	0	1,700
18/09/2009	\$ / R 2009/12/14	14.95	Put	Currency Future	7,452.0000	7,378.0000	(0.993)	0	0	0
18/09/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	2,660.0000	2,587.0000	(2.744)	0	0	0
18/09/2009	\$ / R 2009/12/14	15.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	5.40	Call	Currency Future	2,099.0000	2,173.0000	3.525	0	0	0
18/09/2009	\$ / R 2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	6.65	Call	Currency Future	877.0000	947.0000	7.982	0	0	0
18/09/2009	\$ / R 2009/12/14	8.00	Put	Currency Future	635.0000	579.0000	(8.819)	0	0	0
18/09/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	2,463.0000	2,390.0000	(2.964)	0	0	0
18/09/2009	\$ / R 2009/12/14	5.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	16.30	Put	Currency Future	8,802.0000	8,728.0000	(0.841)	0	0	0
18/09/2009	\$ / R 2009/12/14	6.90	Call	Currency Future	665.0000	729.0000	9.624	0	0	0
18/09/2009	\$ / R 2009/12/14	7.35	Put	Currency Future	206.0000	179.0000	(13.107)	0	0	0
18/09/2009	\$ / R 2009/12/14	14.75	Put	Currency Future	7,252.0000	7,178.0000	(1.020)	0	0	0
18/09/2009	\$ / R 2009/12/14	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	5.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	16.20	Put	Currency Future	8,702.0000	8,628.0000	(0.850)	0	0	0
18/09/2009	\$ / R 2009/12/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	7.00	Call	Currency Future	586.0000	648.0000	10.580	0	0	0
18/09/2009	\$ / R 2009/12/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	8.25	Put	Currency Future	846.0000	785.0000	(7.210)	0	0	0
18/09/2009	\$ / R 2009/12/14	3.65	Call	Currency Future	3,848.0000	3,922.0000	1.923	0	0	0
18/09/2009	\$ / R 2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	10.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	14.35	Put	Currency Future	6,852.0000	6,778.0000	(1.080)	0	0	0
18/09/2009	\$ / R 2009/12/14	14.20	Put	Currency Future	6,702.0000	6,628.0000	(1.104)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	\$ / R	2009/12/14	6.25	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
18/09/2009	\$ / R	2009/12/14	15.80	Put	Currency Future	8,302.0000	8,228.0000	(0.891)	0	0	0
18/09/2009	\$ / R	2009/12/14	7.90	Put	Currency Future	555.0000	503.0000	(9.369)	0	0	100
18/09/2009	\$ / R	2009/12/14	8.25	Call	Currency Future	94.0000	107.0000	13.830	0	0	0
18/09/2009	\$ / R	2009/12/14	5.00	Call	Currency Future	2,498.0000	2,573.0000	3.002	0	0	0
18/09/2009	\$ / R	2009/12/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R	2009/12/14	16.35	Put	Currency Future	8,852.0000	8,778.0000	(0.836)	0	0	0
18/09/2009	\$ / R	2009/12/14	8.75	Call	Currency Future	50.0000	57.0000	14.000	0	0	0
18/09/2009	\$ / R	2009/12/14	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R	2009/12/14	9.80	Put	Currency Future	2,317.0000	2,244.0000	(3.151)	0	0	0
18/09/2009	\$ / R	2009/12/14	7.55	Put	Currency Future	308.0000	268.0000	(12.987)	0	0	0
18/09/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	407.0000	361.0000	(11.302)	0	0	0
18/09/2009	\$ / R	2009/12/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R	2009/12/14	9.65	Call	Currency Future	18.0000	21.0000	16.667	0	0	0
18/09/2009	\$ / R	2009/12/14	5.75	Call	Currency Future	1,750.0000	1,825.0000	4.286	0	0	0
18/09/2009	\$ / R	2009/12/14	8.75	Put	Currency Future	1,303.0000	1,234.0000	(5.295)	0	0	0
18/09/2009	\$ / R	2009/12/14	4.65	Call	Currency Future	2,848.0000	2,923.0000	2.633	0	0	0
18/09/2009	\$ / R	2009/12/14	5.20	Call	Currency Future	2,298.0000	2,373.0000	3.264	0	0	0
18/09/2009	\$ / R	2009/12/14	6.00	Call	Currency Future	1,502.0000	1,577.0000	4.993	0	0	0
18/09/2009	\$ / R	2009/12/14	14.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R	2009/12/14	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R	2009/12/14	4.75	Call	Currency Future	2,748.0000	2,823.0000	2.729	0	0	0
18/09/2009	\$ / R	2009/12/14	6.00	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
18/09/2009	\$ / R	2009/12/14	5.85	Put	Currency Future	3.0000	3.0000	-	0	0	0
18/09/2009	\$ / R	2009/12/14	5.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	\$ / R	2009/12/14	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R	2009/12/14	5.65	Call	Currency Future	1,850.0000	1,924.0000	4.000	0	0	0
18/09/2009	\$ / R	2009/12/14	6.20	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
18/09/2009	\$ / R	2009/12/14	7.45	Put	Currency Future	252.0000	221.0000	(12.302)	0	0	10
18/09/2009	\$ / R	2009/12/14	10.55	Put	Currency Future	3,056.0000	2,982.0000	(2.421)	0	0	0
18/09/2009	\$ / R	2009/12/14	5.85	Call	Currency Future	1,651.0000	1,725.0000	4.482	0	0	0
18/09/2009	\$ / R	2009/12/14	8.65	Put	Currency Future	1,209.0000	1,142.0000	(5.542)	0	0	0
18/09/2009	\$ / R	2009/12/14	6.20	Call	Currency Future	1,306.0000	1,380.0000	5.666	0	0	0
18/09/2009	\$ / R	2009/12/14	8.35	Call	Currency Future	82.0000	94.0000	14.634	0	0	50
18/09/2009	\$ / R	2009/12/14	13.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R	2009/12/14	9.95	Call	Currency Future	11.0000	13.0000	18.182	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	57.0000	64.0000	12.281	0	0	0
18/09/2009	\$ / R 2009/12/14	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	15.30	Put	Currency Future	7,802.0000	7,728.0000	(0.948)	0	0	0
18/09/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	935.0000	871.0000	(6.845)	0	0	0
18/09/2009	\$ / R 2009/12/14	7.45	Put	Currency Future	252.0000	221.0000	(12.302)	0	0	0
18/09/2009	\$ / R 2009/12/14	5.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	4.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,831.0000	1,759.0000	(3.932)	0	0	0
18/09/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	9.65	Put	Currency Future	2,171.0000	2,099.0000	(3.316)	0	0	0
18/09/2009	\$ / R 2009/12/14	7.45	Call	Currency Future	300.0000	343.0000	14.333	0	0	0
18/09/2009	\$ / R 2009/12/14	6.50	Call	Currency Future	1,015.0000	1,088.0000	7.192	0	0	0
18/09/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	2,611.0000	2,537.0000	(2.834)	0	0	0
18/09/2009	\$ / R 2009/12/14	15.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	28.0000	31.0000	10.714	0	0	0
18/09/2009	\$ / R 2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	6.25	Call	Currency Future	1,257.0000	1,331.0000	5.887	0	0	0
18/09/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	3,803.0000	3,729.0000	(1.946)	0	0	0
18/09/2009	\$ / R 2009/12/14	15.65	Put	Currency Future	8,152.0000	8,078.0000	(0.908)	0	0	0
18/09/2009	\$ / R 2009/12/14	6.45	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0
18/09/2009	\$ / R 2009/12/14	6.50	Put	Currency Future	17.0000	15.0000	(11.765)	0	0	0
18/09/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	43.0000	48.0000	11.628	0	0	0
18/09/2009	\$ / R 2009/12/14	5.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	15.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	7.45	Call	Currency Future	300.0000	343.0000	14.333	0	0	21
18/09/2009	\$ / R 2009/12/14	12.15	Put	Currency Future	4,653.0000	4,578.0000	(1.612)	0	0	0
18/09/2009	\$ / R 2009/12/14	5.50	Call	Currency Future	1,999.0000	2,074.0000	3.752	0	0	0
18/09/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
18/09/2009	\$ / R 2009/12/14	9.00	Put	Currency Future	1,541.0000	1,470.0000	(4.607)	0	0	0
18/09/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	1,209.0000	1,142.0000	(5.542)	0	0	0
18/09/2009	\$ / R 2009/12/14	5.25	Call	Currency Future	2,248.0000	2,323.0000	3.336	0	0	0
18/09/2009	\$ / R 2009/12/14	5.80	Call	Currency Future	1,701.0000	1,775.0000	4.350	0	0	0
18/09/2009	\$ / R 2009/12/14	12.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	8.10	Put	Currency Future	718.0000	659.0000	(8.217)	0	0	0
18/09/2009	\$ / R 2009/12/14	14.00	Put	Currency Future	6,503.0000	6,428.0000	(1.153)	0	0	0

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18/09/2009	\$ / R 2009/12/14	5.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	2,366.0000	2,293.0000	(3.085)	0	0	0
18/09/2009	\$ / R 2009/12/14	6.80	Put	Currency Future	49.0000	41.0000	(16.327)	0	0	0
18/09/2009	\$ / R 2009/12/14	7.65	Put	Currency Future	373.0000	329.0000	(11.796)	0	0	0
18/09/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	4,053.0000	3,978.0000	(1.850)	0	0	0
18/09/2009	\$ / R 2009/12/14	4.50	Call	Currency Future	2,998.0000	3,073.0000	2.502	0	0	0
18/09/2009	\$ / R 2009/12/14	8.10	Call	Currency Future	115.0000	132.0000	14.783	0	0	0
18/09/2009	\$ / R 2009/12/14	16.50	Put	Currency Future	9,002.0000	8,928.0000	(0.822)	0	0	0
18/09/2009	\$ / R 2009/12/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	7.65	Call	Currency Future	220.0000	251.0000	14.091	0	0	0
18/09/2009	\$ / R 2009/12/14	15.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	14.80	Put	Currency Future	7,302.0000	7,228.0000	(1.013)	0	0	0
18/09/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
18/09/2009	\$ / R 2009/12/14	3.80	Call	Currency Future	3,698.0000	3,772.0000	2.001	0	0	0
18/09/2009	\$ / R 2009/12/14	7.40	Put	Currency Future	228.0000	199.0000	(12.719)	0	0	0
18/09/2009	\$ / R 2009/12/14	5.80	Call	Currency Future	1,701.0000	1,775.0000	4.350	0	0	0
18/09/2009	\$ / R 2009/12/14	3.60	Call	Currency Future	3,898.0000	3,972.0000	1.898	0	0	0
18/09/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	4.0000	5.0000	25.000	0	0	9,530
18/09/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	2,366.0000	2,293.0000	(3.085)	0	0	0
18/09/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	43.0000	48.0000	11.628	0	0	15,512
18/09/2009	\$ / R 2009/12/14	5.80	Put	Currency Future	3.0000	3.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	9.60	Put	Currency Future	2,123.0000	2,051.0000	(3.391)	0	0	0
18/09/2009	\$ / R 2009/12/14	5.45	Call	Currency Future	2,049.0000	2,123.0000	3.612	0	0	0
18/09/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	142.0000	163.0000	14.789	0	0	0
18/09/2009	\$ / R 2009/12/14	9.00	Call	Currency Future	38.0000	43.0000	13.158	0	0	0
18/09/2009	\$ / R 2009/12/14	15.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	8.00	Call	Currency Future	133.0000	152.0000	14.286	153	153	2,560
18/09/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	1,445.0000	1,375.0000	(4.844)	0	0	0
18/09/2009	\$ / R 2009/12/14	9.60	Call	Currency Future	20.0000	23.0000	15.000	0	0	0
18/09/2009	\$ / R 2009/12/14	13.00	Put	Currency Future	5,503.0000	5,428.0000	(1.363)	0	0	0
18/09/2009	\$ / R 2009/12/14	16.45	Put	Currency Future	8,952.0000	8,878.0000	(0.827)	0	0	0
18/09/2009	\$ / R 2009/12/14	16.15	Put	Currency Future	8,652.0000	8,578.0000	(0.855)	0	0	0
18/09/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	1,685.0000	1,614.0000	(4.214)	0	0	0
18/09/2009	\$ / R 2009/12/14	13.85	Put	Currency Future	6,353.0000	6,278.0000	(1.181)	0	0	0
18/09/2009	\$ / R 2009/12/14	14.40	Put	Currency Future	6,902.0000	6,828.0000	(1.072)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	\$ / R 2009/12/14	5.30	Call	Currency Future	2,198.0000	2,273.0000	3.412	0	0	0
18/09/2009	\$ / R 2009/12/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	13.00	Call	Currency Future	0.0000	0.0000	-	0	0	9,676
18/09/2009	\$ / R 2009/12/14	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	595.0000	540.0000	(9.244)	0	0	0
18/09/2009	\$ / R 2009/12/14	5.15	Call	Currency Future	2,348.0000	2,423.0000	3.194	0	0	0
18/09/2009	\$ / R 2009/12/14	9.15	Call	Currency Future	33.0000	37.0000	12.121	0	0	0
18/09/2009	\$ / R 2009/12/14	13.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
18/09/2009	\$ / R 2009/12/14	4.80	Call	Currency Future	2,698.0000	2,773.0000	2.780	0	0	0
18/09/2009	\$ / R 2009/12/14	14.50	Put	Currency Future	7,002.0000	6,928.0000	(1.057)	0	0	0
18/09/2009	\$ / R 2009/12/14	4.15	Call	Currency Future	3,348.0000	3,422.0000	2.210	0	0	0
18/09/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	1,256.0000	1,188.0000	(5.414)	0	0	0
18/09/2009	\$ / R 2009/12/14	4.40	Call	Currency Future	3,098.0000	3,172.0000	2.389	0	0	0
18/09/2009	\$ / R 2009/12/14	13.05	Put	Currency Future	5,553.0000	5,478.0000	(1.351)	0	0	0
18/09/2009	\$ / R 2009/12/14	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	4.30	Call	Currency Future	3,198.0000	3,272.0000	2.314	0	0	0
18/09/2009	\$ / R 2009/12/14	10.05	Put	Currency Future	2,562.0000	2,488.0000	(2.888)	0	0	0
18/09/2009	\$ / R 2009/12/14	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	101.0000	115.0000	13.861	0	0	0
18/09/2009	\$ / R 2009/12/14	6.45	Call	Currency Future	1,063.0000	1,136.0000	6.867	0	0	0
18/09/2009	\$ / R 2009/12/14	14.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	53.0000	60.0000	13.208	0	0	0
18/09/2009	\$ / R 2009/12/14	10.00	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
18/09/2009	\$ / R 2009/12/14	16.10	Put	Currency Future	8,602.0000	8,528.0000	(0.860)	0	0	0
18/09/2009	\$ / R 2009/12/14	9.75	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
18/09/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	803.0000	742.0000	(7.597)	0	0	0
18/09/2009	\$ / R 2009/12/14	5.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	5.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
18/09/2009	\$ / R 2009/12/14	13.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	16.40	Put	Currency Future	8,902.0000	8,828.0000	(0.831)	0	0	0
18/09/2009	\$ / R 2009/12/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	\$ / R 2009/12/14	10.00	Put	Currency Future	2,513.0000	2,439.0000	(2.945)	0	0	0
18/09/2009	\$ / R 2009/12/14	7.60	Put	Currency Future	340.0000	298.0000	(12.353)	0	0	0
18/09/2009	\$ / R 2009/12/14	7.40	Call	Currency Future	326.0000	371.0000	13.804	0	0	15,512
18/09/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	15.40	Put	Currency Future	7,902.0000	7,828.0000	(0.936)	0	0	0
18/09/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	101.0000	115.0000	13.861	0	0	87
18/09/2009	\$ / R 2009/12/14	6.15	Call	Currency Future	1,355.0000	1,429.0000	5.461	0	0	0
18/09/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	2,611.0000	2,537.0000	(2.834)	0	0	0
18/09/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	4.20	Call	Currency Future	3,298.0000	3,372.0000	2.244	0	0	0
18/09/2009	\$ / R 2009/12/14	4.25	Call	Currency Future	3,248.0000	3,322.0000	2.278	0	0	0
18/09/2009	\$ / R 2009/12/14	10.05	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
18/09/2009	\$ / R 2009/12/14	7.60	Call	Currency Future	237.0000	270.0000	13.924	289	289	39
18/09/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	205.0000	234.0000	14.146	0	0	0
18/09/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	142.0000	163.0000	14.789	0	0	200
18/09/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	4,153.0000	4,078.0000	(1.806)	0	0	0
18/09/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	5,303.0000	5,228.0000	(1.414)	0	0	0
18/09/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	5,153.0000	5,078.0000	(1.455)	0	0	0
18/09/2009	\$ / R 2009/12/14	7.50	Put	Currency Future	278.0000	244.0000	(12.230)	0	0	0
18/09/2009	\$ / R 2009/12/14	14.60	Put	Currency Future	7,102.0000	7,028.0000	(1.042)	0	0	0
18/09/2009	\$ / R 2009/12/14	10.95	Put	Currency Future	3,454.0000	3,380.0000	(2.142)	0	0	0
18/09/2009	\$ / R 2009/12/14	5.90	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
18/09/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	7.15	Call	Currency Future	479.0000	534.0000	11.482	0	0	0
18/09/2009	\$ / R 2009/12/14	13.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	1,445.0000	1,375.0000	(4.844)	0	0	0
18/09/2009	\$ / R 2009/12/14	13.40	Put	Currency Future	5,903.0000	5,828.0000	(1.271)	0	0	0
18/09/2009	\$ / R 2009/12/14	9.75	Put	Currency Future	2,268.0000	2,196.0000	(3.175)	0	0	0
18/09/2009	\$ / R 2009/12/14	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	5,353.0000	5,278.0000	(1.401)	0	0	0
18/09/2009	\$ / R 2009/12/14	14.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	5.55	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
18/09/2009	\$ / R 2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	6.40	Call	Currency Future	1,111.0000	1,184.0000	6.571	0	0	0
18/09/2009	\$ / R 2009/12/14	10.95	Call	Currency Future	2.0000	2.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	\$ / R 2009/12/14	14.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	14.15	Put	Currency Future	6,652.0000	6,578.0000	(1.112)	0	0	0
18/09/2009	\$ / R 2009/12/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	4.85	Call	Currency Future	2,648.0000	2,723.0000	2.832	0	0	0
18/09/2009	\$ / R 2009/12/14	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	45.0000	51.0000	13.333	0	0	0
18/09/2009	\$ / R 2009/12/14	6.40	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
18/09/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	190.0000	217.0000	14.211	0	0	0
18/09/2009	\$ / R 2009/12/14	14.30	Put	Currency Future	6,802.0000	6,728.0000	(1.088)	0	0	0
18/09/2009	\$ / R 2009/12/14	14.05	Put	Currency Future	6,552.0000	6,478.0000	(1.129)	0	0	0
18/09/2009	\$ / R 2009/12/14	7.15	Put	Currency Future	131.0000	112.0000	(14.504)	0	0	0
18/09/2009	\$ / R 2009/12/14	12.40	Put	Currency Future	4,903.0000	4,828.0000	(1.530)	0	0	0
18/09/2009	\$ / R 2009/12/14	4.55	Call	Currency Future	2,948.0000	3,023.0000	2.544	0	0	0
18/09/2009	\$ / R 2009/12/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	6.80	Call	Currency Future	747.0000	814.0000	8.969	0	0	0
18/09/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	12.00	Put	Currency Future	4,503.0000	4,428.0000	(1.666)	0	0	0
18/09/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	1,397.0000	1,328.0000	(4.939)	0	0	0
18/09/2009	\$ / R 2009/12/14	14.90	Put	Currency Future	7,402.0000	7,328.0000	(1.000)	0	0	0
18/09/2009	\$ / R 2009/12/14	9.80	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
18/09/2009	\$ / R 2009/12/14	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	124.0000	141.0000	13.710	0	0	100
18/09/2009	\$ / R 2009/12/14	3.45	Call	Currency Future	4,048.0000	4,122.0000	1.828	0	0	0
18/09/2009	\$ / R 2009/12/14	10.25	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
18/09/2009	\$ / R 2009/12/14	3.95	Call	Currency Future	3,548.0000	3,622.0000	2.086	0	0	0
18/09/2009	\$ / R 2009/12/14	6.15	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
18/09/2009	\$ / R 2009/12/14	13.20	Put	Currency Future	5,703.0000	5,628.0000	(1.315)	0	0	0
18/09/2009	\$ / R 2009/12/14	6.55	Call	Currency Future	968.0000	1,040.0000	7.438	0	0	0
18/09/2009	\$ / R 2009/12/14	14.55	Put	Currency Future	7,052.0000	6,978.0000	(1.049)	0	0	0
18/09/2009	\$ / R 2009/12/14	5.10	Call	Currency Future	2,398.0000	2,473.0000	3.128	0	0	0
18/09/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	676.0000	619.0000	(8.432)	0	0	0
18/09/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	5,153.0000	5,078.0000	(1.455)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	\$ / R 2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	6.90	Put	Currency Future	67.0000	56.0000	(16.418)	0	0	0
18/09/2009	\$ / R 2009/12/14	11.45	Put	Currency Future	3,953.0000	3,878.0000	(1.897)	0	0	0
18/09/2009	\$ / R 2009/12/14	7.85	Call	Currency Future	164.0000	188.0000	14.634	0	0	0
18/09/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	4,403.0000	4,328.0000	(1.703)	0	0	0
18/09/2009	\$ / R 2009/12/14	3.85	Call	Currency Future	3,648.0000	3,722.0000	2.029	0	0	0
18/09/2009	\$ / R 2009/12/14	16.25	Put	Currency Future	8,752.0000	8,678.0000	(0.846)	0	0	0
18/09/2009	\$ / R 2009/12/14	10.35	Call	Currency Future	6.0000	6.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	443.0000	395.0000	(10.835)	0	0	200
18/09/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	31.0000	35.0000	12.903	0	0	0
18/09/2009	\$ / R 2009/12/14	11.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	7.85	Put	Currency Future	517.0000	466.0000	(9.865)	0	0	0
18/09/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	5,603.0000	5,528.0000	(1.339)	0	0	0
18/09/2009	\$ / R 2009/12/14	6.55	Put	Currency Future	21.0000	17.0000	(19.048)	0	0	0
18/09/2009	\$ / R 2009/12/14	15.85	Put	Currency Future	8,352.0000	8,278.0000	(0.886)	0	0	0
18/09/2009	\$ / R 2009/12/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	10.45	Put	Currency Future	2,957.0000	2,883.0000	(2.503)	0	0	0
18/09/2009	\$ / R 2009/12/14	4.10	Call	Currency Future	3,398.0000	3,472.0000	2.178	0	0	0
18/09/2009	\$ / R 2009/12/14	7.55	Put	Currency Future	308.0000	268.0000	(12.987)	0	0	0
18/09/2009	\$ / R 2009/12/14	13.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	4.00	Call	Currency Future	3,498.0000	3,572.0000	2.115	0	0	0
18/09/2009	\$ / R 2009/12/14	5.95	Put	Currency Future	4.0000	4.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	148.0000	127.0000	(14.189)	0	0	5,000
18/09/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
18/09/2009	\$ / R 2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	6.35	Put	Currency Future	12.0000	10.0000	(16.667)	0	0	0
18/09/2009	\$ / R 2009/12/14	14.10	Put	Currency Future	6,602.0000	6,528.0000	(1.121)	0	0	0
18/09/2009	\$ / R 2009/12/14	12.20	Put	Currency Future	4,703.0000	4,628.0000	(1.595)	0	0	0
18/09/2009	\$ / R 2009/12/14	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	5.90	Call	Currency Future	1,601.0000	1,676.0000	4.685	0	0	0
18/09/2009	\$ / R 2009/12/14	5.95	Call	Currency Future	1,552.0000	1,626.0000	4.768	0	0	0
18/09/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	445.0000	499.0000	12.135	0	0	0
18/09/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	72.0000	82.0000	13.889	0	0	0
18/09/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	1,163.0000	1,096.0000	(5.761)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	\$ / R	2009/12/14	14.85	Put	Currency Future	7,352.0000	7,278.0000	(1.007)	0	0	0
18/09/2009	\$ / R	2009/12/14	5.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	\$ / R	2009/12/14	12.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R	2009/12/14	15.60	Put	Currency Future	8,102.0000	8,028.0000	(0.913)	0	0	0
18/09/2009	\$ / R	2009/12/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R	2009/12/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R	2009/12/14	6.95	Put	Currency Future	77.0000	65.0000	(15.584)	0	0	0
18/09/2009	\$ / R	2009/12/14	4.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R	2009/12/14	8.45	Put	Currency Future	1,025.0000	960.0000	(6.341)	0	0	0
18/09/2009	\$ / R	2009/12/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R	2009/12/14	8.30	Put	Currency Future	890.0000	828.0000	(6.966)	0	0	0
18/09/2009	\$ / R	2009/12/14	7.05	Put	Currency Future	102.0000	86.0000	(15.686)	0	0	0
18/09/2009	\$ / R	2009/12/14	8.65	Call	Currency Future	57.0000	64.0000	12.281	0	0	0
18/09/2009	\$ / R	2009/12/14	9.45	Call	Currency Future	25.0000	27.0000	8.000	0	0	0
18/09/2009	\$ / R	2009/12/14	6.10	Put	Currency Future	6.0000	6.0000	-	0	0	0
18/09/2009	\$ / R	2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R	2009/12/14	4.90	Call	Currency Future	2,598.0000	2,673.0000	2.887	0	0	0
18/09/2009	\$ / R	2009/12/14	6.95	Call	Currency Future	625.0000	688.0000	10.080	0	0	0
18/09/2009	\$ / R	2009/12/14	12.70	Put	Currency Future	5,203.0000	5,128.0000	(1.441)	0	0	0
18/09/2009	\$ / R	2009/12/14	9.30	Call	Currency Future	28.0000	31.0000	10.714	0	0	0
18/09/2009	\$ / R	2009/12/14	6.05	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
18/09/2009	\$ / R	2009/12/14	13.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R	2009/12/14	6.10	Call	Currency Future	1,404.0000	1,478.0000	5.271	0	0	0
18/09/2009	\$ / R	2009/12/14	7.25	Put	Currency Future	166.0000	143.0000	(13.855)	0	0	0
18/09/2009	\$ / R	2009/12/14	9.20	Put	Currency Future	1,734.0000	1,662.0000	(4.152)	0	0	0
18/09/2009	\$ / R	2009/12/14	16.00	Put	Currency Future	8,502.0000	8,428.0000	(0.870)	0	0	0
18/09/2009	\$ / R	2009/12/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R	2009/12/14	15.55	Put	Currency Future	8,052.0000	7,978.0000	(0.919)	0	0	0
18/09/2009	\$ / R	2009/12/14	7.80	Put	Currency Future	479.0000	430.0000	(10.230)	0	0	0
18/09/2009	\$ / R	2009/12/14	8.15	Call	Currency Future	108.0000	123.0000	13.889	0	0	0
18/09/2009	\$ / R	2009/12/14	10.15	Put	Currency Future	2,660.0000	2,587.0000	(2.744)	0	0	0
18/09/2009	\$ / R	2009/12/14	4.95	Call	Currency Future	2,548.0000	2,623.0000	2.943	0	0	0
18/09/2009	\$ / R	2009/12/14	15.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R	2009/12/14	8.15	Put	Currency Future	760.0000	701.0000	(7.763)	0	0	0
18/09/2009	\$ / R	2009/12/14	12.00	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	\$ / R 2009/12/14	6.55	Put	Currency Future	21.0000	17.0000	(19.048)	0	0	0
18/09/2009	\$ / R 2009/12/14	11.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
18/09/2009	\$ / R 2009/12/14	14.45	Put	Currency Future	6,952.0000	6,878.0000	(1.064)	0	0	0
18/09/2009	\$ / R 2009/12/14	6.55	Call	Currency Future	968.0000	1,040.0000	7.438	0	0	0
18/09/2009	\$ / R 2009/12/14	7.80	Call	Currency Future	177.0000	202.0000	14.124	0	0	0
18/09/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	48.0000	54.0000	12.500	0	0	75
18/09/2009	\$ / R 2009/12/14	11.10	Put	Currency Future	3,604.0000	3,529.0000	(2.081)	0	0	0
18/09/2009	\$ / R 2009/12/14	3.55	Call	Currency Future	3,948.0000	4,022.0000	1.874	0	0	0
18/09/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	1,350.0000	1,281.0000	(5.111)	0	0	0
18/09/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	205.0000	234.0000	14.146	0	0	0
18/09/2009	\$ / R 2009/12/14	9.50	Put	Currency Future	2,026.0000	1,954.0000	(3.554)	0	0	0
18/09/2009	\$ / R 2009/12/14	5.05	Call	Currency Future	2,448.0000	2,523.0000	3.064	0	0	0
18/09/2009	\$ / R 2009/12/14	11.10	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
18/09/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	407.0000	361.0000	(11.302)	0	0	0
18/09/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	72.0000	82.0000	13.889	0	0	0
18/09/2009	\$ / R 2009/12/14	5.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	1,116.0000	1,050.0000	(5.914)	0	0	0
18/09/2009	\$ / R 2009/12/14	11.15	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
18/09/2009	\$ / R 2009/12/14	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	1,025.0000	960.0000	(6.341)	0	0	0
18/09/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	1,256.0000	1,188.0000	(5.414)	0	0	0
18/09/2009	\$ / R 2009/12/14	11.15	Put	Currency Future	3,654.0000	3,579.0000	(2.053)	0	0	0
18/09/2009	\$ / R 2009/12/14	15.95	Put	Currency Future	8,452.0000	8,378.0000	(0.876)	0	0	0
18/09/2009	\$ / R 2009/12/14	4.60	Call	Currency Future	2,898.0000	2,973.0000	2.588	0	0	0
18/09/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	625.0000	688.0000	10.080	0	0	0
18/09/2009	\$ / R 2009/12/14	13.65	Put	Currency Future	6,153.0000	6,078.0000	(1.219)	0	0	0
18/09/2009	\$ / R 2009/12/14	9.90	Call	Currency Future	12.0000	14.0000	16.667	0	0	11,185
18/09/2009	\$ / R 2009/12/14	11.50	Put	Currency Future	4,003.0000	3,928.0000	(1.874)	0	0	0
18/09/2009	\$ / R 2009/12/14	16.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	9.90	Put	Currency Future	2,414.0000	2,342.0000	(2.983)	0	0	0
18/09/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	3,803.0000	3,729.0000	(1.946)	0	0	0
18/09/2009	\$ / R 2009/12/14	12.05	Put	Currency Future	4,553.0000	4,478.0000	(1.647)	0	0	0
18/09/2009	\$ / R 2009/12/14	6.45	Call	Currency Future	1,063.0000	1,136.0000	6.867	0	0	0
18/09/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,831.0000	1,759.0000	(3.932)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	\$ / R 2009/12/14	3.30	Call	Currency Future	4,198.0000	4,272.0000	1.763	0	0	0
18/09/2009	\$ / R 2009/12/14	8.40	Put	Currency Future	980.0000	915.0000	(6.633)	0	0	0
18/09/2009	\$ / R 2009/12/14	11.20	Put	Currency Future	3,704.0000	3,629.0000	(2.025)	0	0	0
18/09/2009	\$ / R 2009/12/14	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	4.05	Call	Currency Future	3,448.0000	3,522.0000	2.146	0	0	0
18/09/2009	\$ / R 2009/12/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	12.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	6.45	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0
18/09/2009	\$ / R 2009/12/14	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	8.40	Call	Currency Future	77.0000	88.0000	14.286	0	0	247
18/09/2009	\$ / R 2009/12/14	11.60	Put	Currency Future	4,103.0000	4,028.0000	(1.828)	0	0	0
18/09/2009	\$ / R 2009/12/14	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	3.50	Call	Currency Future	3,998.0000	4,072.0000	1.851	0	0	0
18/09/2009	\$ / R 2009/12/14	16.05	Put	Currency Future	8,552.0000	8,478.0000	(0.865)	0	0	0
18/09/2009	\$ / R 2009/12/14	5.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	82.0000	94.0000	14.634	0	0	0
18/09/2009	\$ / R 2009/12/14	13.90	Put	Currency Future	6,403.0000	6,328.0000	(1.171)	0	0	0
18/09/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	4,803.0000	4,728.0000	(1.562)	0	0	0
18/09/2009	\$ / R 2009/12/14	11.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	6.05	Call	Currency Future	1,453.0000	1,527.0000	5.093	0	0	0
18/09/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	5,853.0000	5,778.0000	(1.281)	0	0	0
18/09/2009	\$ / R 2009/12/14	15.50	Put	Currency Future	8,002.0000	7,928.0000	(0.925)	0	0	0
18/09/2009	\$ / R 2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	77.0000	65.0000	(15.584)	0	0	0
18/09/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	935.0000	871.0000	(6.845)	0	0	0
18/09/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	3,056.0000	2,982.0000	(2.421)	0	0	0
18/09/2009	\$ / R 2009/12/14	11.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	15.15	Put	Currency Future	7,652.0000	7,578.0000	(0.967)	0	0	0
18/09/2009	\$ / R 2009/12/14	7.05	Call	Currency Future	549.0000	609.0000	10.929	0	0	0
18/09/2009	\$ / R 2009/12/14	15.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	15.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	5.45	Call	Currency Future	2,049.0000	2,123.0000	3.612	0	0	0
18/09/2009	\$ / R 2009/12/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	1,184
18/09/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	10,100
18/09/2009	\$ / R 2009/12/14	15.35	Put	Currency Future	7,852.0000	7,778.0000	(0.942)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	\$ / R	2009/12/14	15.10	Put	Currency Future	7,602.0000	7,528.0000	(0.973)	0	0	0
18/09/2009	\$ / R	2009/12/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R	2009/12/14	12.30	Put	Currency Future	4,803.0000	4,728.0000	(1.562)	0	0	0
18/09/2009	\$ / R	2009/12/14	15.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R	2009/12/14	5.60	Call	Currency Future	1,899.0000	1,974.0000	3.949	0	0	0
18/09/2009	\$ / R	2009/12/14	15.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R	2009/12/14	9.50	Call	Currency Future	24.0000	26.0000	8.333	0	0	3,000
18/09/2009	\$ / R	2009/12/14	4.80	Call	Currency Future	2,698.0000	2,773.0000	2.780	0	0	0
18/09/2009	\$ / R	2009/12/14	10.55	Call	Currency Future	4.0000	5.0000	25.000	0	0	260
18/09/2009	\$ / R	2009/12/14	10.20	Put	Currency Future	2,710.0000	2,636.0000	(2.731)	0	0	0
18/09/2009	\$ / R	2009/12/14	13.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R	2009/12/14	4.45	Call	Currency Future	3,048.0000	3,123.0000	2.461	0	0	0
18/09/2009	\$ / R	2009/12/14	9.45	Call	Currency Future	25.0000	27.0000	8.000	0	0	0
18/09/2009	\$ / R	2009/12/14	6.30	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
18/09/2009	\$ / R	2009/12/14	8.70	Call	Currency Future	53.0000	60.0000	13.208	0	0	0
18/09/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
18/09/2009	\$ / R	2009/12/14	13.95	Put	Currency Future	6,453.0000	6,378.0000	(1.162)	0	0	0
18/09/2009	\$ / R	2009/12/14	6.60	Call	Currency Future	923.0000	993.0000	7.584	0	0	0
18/09/2009	\$ / R	2009/12/14	8.60	Call	Currency Future	60.0000	68.0000	13.333	0	0	0
18/09/2009	\$ / R	2009/12/14	6.30	Call	Currency Future	1,208.0000	1,282.0000	6.126	0	0	0
18/09/2009	\$ / R	2009/12/14	6.60	Put	Currency Future	25.0000	21.0000	(16.000)	0	0	0
18/09/2009	\$ / R	2009/12/14	15.45	Put	Currency Future	7,952.0000	7,878.0000	(0.931)	0	0	0
18/09/2009	\$ / R	2009/12/14	8.60	Put	Currency Future	1,163.0000	1,096.0000	(5.761)	0	0	0
18/09/2009	\$ / R	2009/12/14	5.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
18/09/2009	\$ / R	2009/12/14	8.55	Call	Currency Future	64.0000	72.0000	12.500	0	0	0
18/09/2009	\$ / R	2009/12/14	11.05	Put	Currency Future	3,554.0000	3,479.0000	(2.110)	0	0	0
18/09/2009	\$ / R	2009/12/14	6.35	Call	Currency Future	1,159.0000	1,233.0000	6.385	0	0	0
18/09/2009	\$ / R	2009/12/14	11.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
18/09/2009	\$ / R	2009/12/14	5.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	\$ / R	2009/12/14	8.60	Call	Currency Future	60.0000	68.0000	13.333	0	0	0
18/09/2009	\$ / R	2009/12/14	8.50	Call	Currency Future	68.0000	77.0000	13.235	0	0	0
18/09/2009	\$ / R	2009/12/14	7.75	Put	Currency Future	443.0000	395.0000	(10.835)	0	0	0
18/09/2009	\$ / R	2009/12/14	5.35	Call	Currency Future	2,149.0000	2,223.0000	3.443	0	0	0
18/09/2009	\$ / R	2009/12/14	11.90	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
18/09/2009	\$ / R	2009/12/14	6.85	Put	Currency Future	58.0000	48.0000	(17.241)	0	0	0
18/09/2009	\$ / R	2009/12/14	9.45	Put	Currency Future	1,977.0000	1,905.0000	(3.642)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	\$ / R	2009/12/14	11.90	Put	Currency Future	4,403.0000	4,328.0000	(1.703)	0	0	0
18/09/2009	\$ / R	2009/12/14	11.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
18/09/2009	\$ / R	2009/12/14	7.75	Call	Currency Future	190.0000	217.0000	14.211	0	0	0
18/09/2009	\$ / R	2009/12/14	8.30	Call	Currency Future	88.0000	100.0000	13.636	0	0	0
18/09/2009	\$ / R	2009/12/14	9.10	Call	Currency Future	34.0000	38.0000	11.765	0	0	0
18/09/2009	\$ / R	2009/12/14	9.55	Put	Currency Future	2,074.0000	2,003.0000	(3.423)	0	0	0
18/09/2009	\$ / R	2009/12/14	9.40	Call	Currency Future	26.0000	29.0000	11.538	0	0	0
18/09/2009	\$ / R	2009/12/14	6.80	Put	Currency Future	49.0000	41.0000	(16.327)	0	0	0
18/09/2009	\$ / R	2009/12/14	9.55	Call	Currency Future	22.0000	25.0000	13.636	0	0	0
18/09/2009	\$ / R	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R	2009/12/14	7.10	Put	Currency Future	116.0000	99.0000	(14.655)	0	0	0
18/09/2009	\$ / R	2009/12/14	6.85	Call	Currency Future	705.0000	771.0000	9.362	0	0	0
18/09/2009	\$ / R	2009/12/14	4.35	Call	Currency Future	3,148.0000	3,222.0000	2.351	0	0	0
18/09/2009	\$ / R	2009/12/14	8.55	Put	Currency Future	1,116.0000	1,050.0000	(5.914)	0	0	0
18/09/2009	\$ / R	2009/12/14	8.50	Put	Currency Future	1,070.0000	1,005.0000	(6.075)	0	0	0
18/09/2009	\$ / R	2009/12/14	11.00	Put	Currency Future	3,504.0000	3,430.0000	(2.112)	0	0	0
18/09/2009	\$ / R	2009/12/14	3.55	Call	Currency Future	3,948.0000	4,022.0000	1.874	0	0	0
18/09/2009	\$ / R	2009/12/14	7.10	Call	Currency Future	513.0000	571.0000	11.306	0	0	0
18/09/2009	\$ / R	2009/12/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R	2009/12/14	9.40	Put	Currency Future	1,928.0000	1,856.0000	(3.734)	0	0	0
18/09/2009	\$ / R	2009/12/14	6.80	Call	Currency Future	747.0000	814.0000	8.969	0	0	0
18/09/2009	\$ / R	2009/12/14	7.55	Call	Currency Future	256.0000	291.0000	13.672	0	0	0
18/09/2009	\$ / R	2009/12/14	13.45	Put	Currency Future	5,953.0000	5,878.0000	(1.260)	0	0	0
18/09/2009	\$ / R	2009/12/14	5.55	Call	Currency Future	1,949.0000	2,024.0000	3.848	0	0	0
18/09/2009	\$ / R	2009/12/14	8.55	Call	Currency Future	64.0000	72.0000	12.500	0	0	0
18/09/2009	\$ / R	2009/12/14	10.80	Put	Currency Future	3,305.0000	3,230.0000	(2.269)	0	0	0
18/09/2009	\$ / R	2009/12/14	9.45	Put	Currency Future	1,977.0000	1,905.0000	(3.642)	0	0	0
18/09/2009	\$ / R	2009/12/14	7.30	Put	Currency Future	185.0000	160.0000	(13.514)	0	0	0
18/09/2009	\$ / R	2009/12/14	10.80	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
18/09/2009	\$ / R	2009/12/14	7.50	Call	Currency Future	275.0000	316.0000	14.909	0	0	747
18/09/2009	\$ / R	2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R	2009/12/14	10.50	Put	Currency Future	3,007.0000	2,933.0000	(2.461)	0	0	0
18/09/2009	\$ / R	2009/12/14	13.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R	2009/12/14	3.90	Call	Currency Future	3,598.0000	3,672.0000	2.057	0	0	0
18/09/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	205.0000	234.0000	14.146	0	0	0
18/09/2009	\$ / R	2009/12/14	11.35	Put	Currency Future	3,853.0000	3,779.0000	(1.921)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	\$ / R 2009/12/14	10.50	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
18/09/2009	\$ / R 2009/12/14	10.35	Put	Currency Future	2,858.0000	2,784.0000	(2.589)	0	0	0
18/09/2009	\$ / R 2009/12/14	15.90	Put	Currency Future	8,402.0000	8,328.0000	(0.881)	0	0	0
18/09/2009	\$ / R 2009/12/14	12.55	Put	Currency Future	5,053.0000	4,978.0000	(1.484)	0	0	0
18/09/2009	\$ / R 2009/12/14	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	40.0000	45.0000	12.500	0	0	0
18/09/2009	\$ / R 2009/12/14	10.45	Call	Currency Future	5.0000	5.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	1,493.0000	1,423.0000	(4.689)	0	0	0
18/09/2009	\$ / R 2009/12/14	3.70	Call	Currency Future	3,798.0000	3,872.0000	1.948	0	0	0
18/09/2009	\$ / R 2009/12/14	10.85	Put	Currency Future	3,355.0000	3,280.0000	(2.235)	0	0	0
18/09/2009	\$ / R 2009/12/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	15.75	Put	Currency Future	8,252.0000	8,178.0000	(0.897)	0	0	0
18/09/2009	\$ / R 2009/12/14	10.85	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
18/09/2009	\$ / R 2009/12/14	4.70	Call	Currency Future	2,798.0000	2,873.0000	2.680	0	0	0
18/09/2009	\$ / R 2009/12/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	407.0000	361.0000	(11.302)	0	0	0
18/09/2009	\$ / R 2009/12/14	15.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	1,734.0000	1,662.0000	(4.152)	0	0	0
18/09/2009	\$ / R 2009/12/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	11.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	7.25	Call	Currency Future	413.0000	465.0000	12.591	0	0	0
18/09/2009	\$ / R 2009/12/14	3.75	Call	Currency Future	3,748.0000	3,822.0000	1.974	0	0	0
18/09/2009	\$ / R 2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	11.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	11.95	Put	Currency Future	4,453.0000	4,378.0000	(1.684)	0	0	0
18/09/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	4,053.0000	3,978.0000	(1.850)	0	0	0
18/09/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	5.70	Call	Currency Future	1,800.0000	1,874.0000	4.111	0	0	0
18/09/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	5,853.0000	5,778.0000	(1.281)	0	0	0
18/09/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	45.0000	51.0000	13.333	0	0	0
18/09/2009	\$ / R 2009/12/14	4.45	Call	Currency Future	3,048.0000	3,123.0000	2.461	0	0	0
18/09/2009	\$ / R 2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	4,353.0000	4,278.0000	(1.723)	0	0	0
18/09/2009	\$ / R 2009/12/14	5.70	Put	Currency Future	2.0000	2.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	1,397.0000	1,328.0000	(4.939)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	\$ / R 2009/12/14	6.70	Put	Currency Future	36.0000	30.0000	(16.667)	0	0	0
18/09/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
18/09/2009	\$ / R 2009/12/14	11.25	Put	Currency Future	3,753.0000	3,679.0000	(1.972)	0	0	0
18/09/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	31.0000	35.0000	12.903	0	0	100
18/09/2009	\$ / R 2009/12/14	10.60	Call	Currency Future	4.0000	4.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	7.30	Call	Currency Future	383.0000	433.0000	13.055	0	0	0
18/09/2009	\$ / R 2009/12/14	11.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
18/09/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	4,353.0000	4,278.0000	(1.723)	0	0	0
18/09/2009	\$ / R 2009/12/14	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	13.80	Put	Currency Future	6,303.0000	6,228.0000	(1.190)	0	0	0
18/09/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	4,603.0000	4,528.0000	(1.629)	0	0	0
18/09/2009	\$ / R 2009/12/14	6.70	Call	Currency Future	833.0000	902.0000	8.283	0	0	0
18/09/2009	\$ / R 2009/12/14	12.45	Put	Currency Future	4,953.0000	4,878.0000	(1.514)	0	0	0
18/09/2009	\$ / R 2009/12/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	12.50	Put	Currency Future	5,003.0000	4,928.0000	(1.499)	0	0	0
18/09/2009	\$ / R 2009/12/14	13.60	Put	Currency Future	6,103.0000	6,028.0000	(1.229)	0	0	0
18/09/2009	\$ / R 2009/12/14	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	4,303.0000	4,228.0000	(1.743)	0	0	0
18/09/2009	\$ / R 2009/12/14	13.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	5.80	Put	Currency Future	3.0000	3.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
18/09/2009	\$ / R 2009/12/14	15.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	15.70	Put	Currency Future	8,202.0000	8,128.0000	(0.902)	0	0	0
18/09/2009	\$ / R 2009/12/14	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	2,219.0000	2,147.0000	(3.245)	0	0	0
18/09/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	5,603.0000	5,528.0000	(1.339)	0	0	0
18/09/2009	\$ / R 2009/12/14	10.60	Put	Currency Future	3,106.0000	3,032.0000	(2.382)	0	0	0
18/09/2009	\$ / R 2009/12/14	11.70	Put	Currency Future	4,203.0000	4,128.0000	(1.784)	0	0	0
18/09/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
18/09/2009	\$ / R 2009/12/14	13.70	Put	Currency Future	6,203.0000	6,128.0000	(1.209)	0	0	0
18/09/2009	\$ / R 2009/12/14	11.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	\$ / R 2009/12/14	12.90	Put	Currency Future	5,403.0000	5,328.0000	(1.388)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	\$ / R	2009/12/14	8.80	Put	Currency Future	1,350.0000	1,281.0000	(5.111)	0	0	0
18/09/2009	\$ / R	2009/12/14	12.60	Put	Currency Future	5,103.0000	5,028.0000	(1.470)	0	0	0
18/09/2009	\$ / R	2009/12/14	13.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R	2009/12/14	13.30	Put	Currency Future	5,803.0000	5,728.0000	(1.292)	0	0	0
18/09/2009	\$ / R	2009/12/14	12.10	Put	Currency Future	4,603.0000	4,528.0000	(1.629)	0	0	0
18/09/2009	\$ / R	2009/12/14	10.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
18/09/2009	\$ / R	2009/12/14	9.70	Put	Currency Future	2,219.0000	2,147.0000	(3.245)	0	0	0
18/09/2009	\$ / R	2009/12/14	9.10	Put	Currency Future	1,637.0000	1,566.0000	(4.337)	0	0	0
18/09/2009	\$ / R	2009/12/14	12.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R	2009/12/14	8.80	Call	Currency Future	48.0000	54.0000	12.500	0	0	0
18/09/2009	\$ / R	2009/12/14	10.80	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
18/09/2009	\$ / R	2009/12/14	9.60	Call	Currency Future	20.0000	23.0000	15.000	0	0	0
18/09/2009	\$ / R	2009/12/14	10.90	Put	Currency Future	3,404.0000	3,330.0000	(2.174)	0	0	0
18/09/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
18/09/2009	\$ / R	2009/12/14	10.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
18/09/2009	\$ / R	2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R	2009/12/14	10.80	Put	Currency Future	3,305.0000	3,230.0000	(2.269)	0	0	0
18/09/2009	\$ / R	2009/12/14	9.60	Put	Currency Future	2,123.0000	2,051.0000	(3.391)	0	0	0
18/09/2009	\$ / R	2009/12/14	11.40	Put	Currency Future	3,903.0000	3,829.0000	(1.896)	0	0	0
18/09/2009	\$ / R	2009/12/14	10.20	Put	Currency Future	2,710.0000	2,636.0000	(2.731)	0	0	0
18/09/2009	\$ / R	2009/12/14	11.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	\$ / R	2009/12/14	13.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R	2009/12/14	10.65	Put	Currency Future	3,156.0000	3,081.0000	(2.376)	0	0	0
18/09/2009	\$ / R	2009/12/14	13.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R	2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R	2009/12/14	11.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	\$ / R	2009/12/14	11.65	Put	Currency Future	4,153.0000	4,078.0000	(1.806)	0	0	0
18/09/2009	\$ / R	2009/12/14	10.65	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
18/09/2009	\$ / R	2009/12/14	11.05	Put	Currency Future	3,554.0000	3,479.0000	(2.110)	0	0	0
18/09/2009	\$ / R	2009/12/14	10.75	Put	Currency Future	3,255.0000	3,181.0000	(2.273)	0	0	0
18/09/2009	\$ / R	2009/12/14	9.25	Put	Currency Future	1,782.0000	1,711.0000	(3.984)	0	0	0
18/09/2009	\$ / R	2009/12/14	10.40	Put	Currency Future	2,907.0000	2,833.0000	(2.546)	0	0	0
18/09/2009	\$ / R	2009/12/14	11.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
18/09/2009	\$ / R	2009/12/14	9.25	Call	Currency Future	30.0000	33.0000	10.000	0	0	0
18/09/2009	\$ / R	2009/12/14	12.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R	2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	\$ / R	2009/12/14	12.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R	2009/12/14	12.25	Put	Currency Future	4,753.0000	4,678.0000	(1.578)	0	0	0
18/09/2009	\$ / R	2009/12/14	9.10	Put	Currency Future	1,637.0000	1,566.0000	(4.337)	0	0	0
18/09/2009	\$ / R	2009/12/14	12.85	Put	Currency Future	5,353.0000	5,278.0000	(1.401)	0	0	0
18/09/2009	\$ / R	2009/12/14	9.10	Call	Currency Future	34.0000	38.0000	11.765	0	0	0
18/09/2009	\$ / R	2009/12/14	13.50	Put	Currency Future	6,003.0000	5,928.0000	(1.249)	0	0	0
18/09/2009	\$ / R	2009/12/14	11.80	Put	Currency Future	4,303.0000	4,228.0000	(1.743)	0	0	0
18/09/2009	\$ / R	2009/12/14	13.55	Put	Currency Future	6,053.0000	5,978.0000	(1.239)	0	0	0
18/09/2009	\$ / R	2009/12/14	9.95	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
18/09/2009	\$ / R	2009/12/14	9.95	Put	Currency Future	2,463.0000	2,390.0000	(2.964)	0	0	0
18/09/2009	\$ / R	2009/12/14	9.35	Put	Currency Future	1,880.0000	1,808.0000	(3.830)	0	0	0
18/09/2009	\$ / R	2009/12/14	12.80	Put	Currency Future	5,303.0000	5,228.0000	(1.414)	0	0	0
18/09/2009	\$ / R	2009/12/14	9.35	Call	Currency Future	27.0000	30.0000	11.111	0	0	0
18/09/2009	\$ / R	2009/12/14	11.80	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
18/09/2009	\$ / R	2009/12/14	11.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	\$ / R	2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R	2009/12/14	13.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R	2009/12/14	11.75	Put	Currency Future	4,253.0000	4,178.0000	(1.763)	0	0	0
18/09/2009	\$ / R	2009/12/14	12.95	Put	Currency Future	5,453.0000	5,378.0000	(1.375)	0	0	0
18/09/2009	\$ / R	2009/12/14	12.35	Put	Currency Future	4,853.0000	4,778.0000	(1.545)	0	0	0
18/09/2009	\$ / R	2009/12/14	12.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R	2009/12/14	13.75	Put	Currency Future	6,253.0000	6,178.0000	(1.199)	0	0	0
18/09/2009	\$ / R	2009/12/14	10.40	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
18/09/2009	\$ / R	2009/12/14	10.30	Put	Currency Future	2,808.0000	2,735.0000	(2.600)	0	0	0
18/09/2009	\$ / R	2009/12/14	10.30	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
18/09/2009	\$ / R	2010/03/15			Currency Future	7.6185	7.6943	0.995	0.0000	0.0000	8,212
18/09/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	2,114.0000	2,046.0000	(3.217)	0	0	0
18/09/2009	\$ / R	2010/03/15	9.15	Call	Currency Future	114.0000	124.0000	8.772	0	0	18,339
18/09/2009	\$ / R	2010/03/15	8.45	Put	Currency Future	1,026.0000	969.0000	(5.556)	0	0	0
18/09/2009	\$ / R	2010/03/15	9.40	Put	Currency Future	1,878.0000	1,811.0000	(3.568)	0	0	0
18/09/2009	\$ / R	2010/03/15	8.50	Put	Currency Future	1,068.0000	1,010.0000	(5.431)	0	0	0
18/09/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	82.0000	90.0000	9.756	0	0	0
18/09/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	45.0000	49.0000	8.889	0	0	0
18/09/2009	\$ / R	2010/03/15	8.30	Put	Currency Future	902.0000	848.0000	(5.987)	0	0	0
18/09/2009	\$ / R	2010/03/15	8.50	Call	Currency Future	187.0000	205.0000	9.626	0	0	15,890

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	3,811.0000	3,738.0000	(1.916)	0	0	0
18/09/2009	\$ / R 2010/03/15	9.50	Put	Currency Future	1,972.0000	1,904.0000	(3.448)	0	0	0
18/09/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	23.0000	26.0000	13.043	0	0	0
18/09/2009	\$ / R 2010/03/15	12.50	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
18/09/2009	\$ / R 2010/03/15	7.60	Call	Currency Future	419.0000	464.0000	10.740	0	0	0
18/09/2009	\$ / R 2010/03/15	7.80	Put	Currency Future	529.0000	486.0000	(8.129)	0	0	0
18/09/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	30.0000	32.0000	6.667	0	0	0
18/09/2009	\$ / R 2010/03/15	9.50	Call	Currency Future	91.0000	99.0000	8.791	0	0	0
18/09/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	43.0000	47.0000	9.302	0	0	0
18/09/2009	\$ / R 2010/03/15	7.95	Put	Currency Future	633.0000	587.0000	(7.267)	0	0	0
18/09/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	80.0000	87.0000	8.750	0	0	0
18/09/2009	\$ / R 2010/03/15	6.65	Put	Currency Future	68.0000	60.0000	(11.765)	0	0	0
18/09/2009	\$ / R 2010/03/15	9.15	Put	Currency Future	1,645.0000	1,580.0000	(3.951)	0	0	0
18/09/2009	\$ / R 2010/03/15	6.10	Call	Currency Future	1,540.0000	1,614.0000	4.805	0	0	0
18/09/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	2,735.0000	2,664.0000	(2.596)	0	0	0
18/09/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	3,075.0000	3,003.0000	(2.341)	0	0	0
18/09/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
18/09/2009	\$ / R 2010/03/15	8.30	Call	Currency Future	221.0000	242.0000	9.502	0	0	0
18/09/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	2,161.0000	2,093.0000	(3.147)	0	0	0
18/09/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	2,303.0000	2,234.0000	(2.996)	0	0	0
18/09/2009	\$ / R 2010/03/15	5.10	Put	Currency Future	3.0000	3.0000	-	0	0	0
18/09/2009	\$ / R 2010/03/15	11.65	Call	Currency Future	26.0000	29.0000	11.538	0	0	0
18/09/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	27.0000	29.0000	7.407	0	0	0
18/09/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	33.0000	36.0000	9.091	0	0	0
18/09/2009	\$ / R 2010/03/15	7.95	Call	Currency Future	302.0000	331.0000	9.603	0	0	0
18/09/2009	\$ / R 2010/03/15	8.45	Call	Currency Future	194.0000	213.0000	9.794	0	0	0
18/09/2009	\$ / R 2010/03/15	7.05	Put	Currency Future	165.0000	147.0000	(10.909)	0	0	0
18/09/2009	\$ / R 2010/03/15	12.65	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
18/09/2009	\$ / R 2010/03/15	7.60	Put	Currency Future	401.0000	370.0000	(7.731)	0	0	0
18/09/2009	\$ / R 2010/03/15	9.55	Put	Currency Future	2,020.0000	1,951.0000	(3.416)	0	0	0
18/09/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	72.0000	79.0000	9.722	0	0	28,586
18/09/2009	\$ / R 2010/03/15	6.10	Put	Currency Future	22.0000	19.0000	(13.636)	0	0	0
18/09/2009	\$ / R 2010/03/15	4.55	Call	Currency Future	3,070.0000	3,145.0000	2.443	0	0	0
18/09/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	61.0000	66.0000	8.197	0	0	0
18/09/2009	\$ / R 2010/03/15	11.65	Put	Currency Future	4,058.0000	3,984.0000	(1.824)	0	0	0
18/09/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	4,009.0000	3,935.0000	(1.846)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	3,565.0000	3,492.0000	(2.048)	0	0	0
18/09/2009	\$ / R	2010/03/15	5.60	Call	Currency Future	2,025.0000	2,101.0000	3.753	0	0	0
18/09/2009	\$ / R	2010/03/15	4.35	Call	Currency Future	3,269.0000	3,345.0000	2.325	0	0	0
18/09/2009	\$ / R	2010/03/15	6.20	Call	Currency Future	1,445.0000	1,518.0000	5.052	0	0	0
18/09/2009	\$ / R	2010/03/15	12.65	Put	Currency Future	5,046.0000	4,972.0000	(1.467)	0	0	0
18/09/2009	\$ / R	2010/03/15	9.05	Put	Currency Future	1,554.0000	1,489.0000	(4.183)	0	0	0
18/09/2009	\$ / R	2010/03/15	4.75	Call	Currency Future	2,870.0000	2,946.0000	2.648	0	0	0
18/09/2009	\$ / R	2010/03/15	7.10	Put	Currency Future	181.0000	162.0000	(10.497)	0	0	0
18/09/2009	\$ / R	2010/03/15	4.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	\$ / R	2010/03/15	10.10	Put	Currency Future	2,542.0000	2,472.0000	(2.754)	0	0	0
18/09/2009	\$ / R	2010/03/15	11.45	Call	Currency Future	29.0000	31.0000	6.897	0	0	0
18/09/2009	\$ / R	2010/03/15	13.70	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
18/09/2009	\$ / R	2010/03/15	13.35	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
18/09/2009	\$ / R	2010/03/15	6.05	Put	Currency Future	20.0000	17.0000	(15.000)	0	0	0
18/09/2009	\$ / R	2010/03/15	4.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	\$ / R	2010/03/15	12.60	Put	Currency Future	4,996.0000	4,922.0000	(1.481)	0	0	0
18/09/2009	\$ / R	2010/03/15	8.25	Put	Currency Future	862.0000	809.0000	(6.148)	0	0	0
18/09/2009	\$ / R	2010/03/15	15.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	\$ / R	2010/03/15	16.30	Put	Currency Future	8,682.0000	8,606.0000	(0.875)	0	0	0
18/09/2009	\$ / R	2010/03/15	4.75	Put	Currency Future	2.0000	2.0000	-	0	0	0
18/09/2009	\$ / R	2010/03/15	14.35	Call	Currency Future	4.0000	4.0000	-	0	0	0
18/09/2009	\$ / R	2010/03/15	7.10	Call	Currency Future	699.0000	756.0000	8.155	0	0	0
18/09/2009	\$ / R	2010/03/15	11.45	Put	Currency Future	3,861.0000	3,787.0000	(1.917)	0	0	0
18/09/2009	\$ / R	2010/03/15	13.70	Put	Currency Future	6,089.0000	6,015.0000	(1.215)	0	0	0
18/09/2009	\$ / R	2010/03/15	8.95	Put	Currency Future	1,463.0000	1,399.0000	(4.375)	0	0	0
18/09/2009	\$ / R	2010/03/15	12.40	Put	Currency Future	4,798.0000	4,724.0000	(1.542)	0	0	0
18/09/2009	\$ / R	2010/03/15	16.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R	2010/03/15	5.05	Put	Currency Future	3.0000	3.0000	-	0	0	0
18/09/2009	\$ / R	2010/03/15	16.00	Put	Currency Future	8,382.0000	8,306.0000	(0.907)	0	0	0
18/09/2009	\$ / R	2010/03/15	5.60	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
18/09/2009	\$ / R	2010/03/15	6.25	Call	Currency Future	1,398.0000	1,471.0000	5.222	0	0	0
18/09/2009	\$ / R	2010/03/15	14.45	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
18/09/2009	\$ / R	2010/03/15	8.60	Put	Currency Future	1,153.0000	1,094.0000	(5.117)	0	0	0
18/09/2009	\$ / R	2010/03/15	6.65	Call	Currency Future	1,036.0000	1,105.0000	6.660	0	0	0
18/09/2009	\$ / R	2010/03/15	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R	2010/03/15	9.55	Call	Currency Future	88.0000	96.0000	9.091	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	\$ / R	2010/03/15	14.35	Put	Currency Future	6,735.0000	6,660.0000	(1.114)	0	0	0
18/09/2009	\$ / R	2010/03/15	7.80	Call	Currency Future	347.0000	380.0000	9.510	0	0	0
18/09/2009	\$ / R	2010/03/15	5.10	Call	Currency Future	2,522.0000	2,597.0000	2.974	0	0	0
18/09/2009	\$ / R	2010/03/15	11.55	Put	Currency Future	3,959.0000	3,886.0000	(1.844)	0	0	0
18/09/2009	\$ / R	2010/03/15	4.85	Call	Currency Future	2,771.0000	2,846.0000	2.707	0	0	0
18/09/2009	\$ / R	2010/03/15	9.35	Put	Currency Future	1,831.0000	1,764.0000	(3.659)	0	0	0
18/09/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	3,319.0000	3,247.0000	(2.169)	0	0	0
18/09/2009	\$ / R	2010/03/15	12.35	Put	Currency Future	4,749.0000	4,675.0000	(1.558)	0	0	0
18/09/2009	\$ / R	2010/03/15	6.05	Call	Currency Future	1,588.0000	1,662.0000	4.660	0	0	0
18/09/2009	\$ / R	2010/03/15	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R	2010/03/15	6.60	Call	Currency Future	1,078.0000	1,149.0000	6.586	0	0	0
18/09/2009	\$ / R	2010/03/15	5.25	Call	Currency Future	2,372.0000	2,448.0000	3.204	0	0	0
18/09/2009	\$ / R	2010/03/15	12.60	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
18/09/2009	\$ / R	2010/03/15	16.10	Put	Currency Future	8,482.0000	8,406.0000	(0.896)	0	0	0
18/09/2009	\$ / R	2010/03/15	14.30	Put	Currency Future	6,685.0000	6,610.0000	(1.122)	0	0	0
18/09/2009	\$ / R	2010/03/15	16.50	Put	Currency Future	8,882.0000	8,806.0000	(0.856)	0	0	0
18/09/2009	\$ / R	2010/03/15	5.75	Call	Currency Future	1,878.0000	1,953.0000	3.994	0	0	0
18/09/2009	\$ / R	2010/03/15	15.90	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
18/09/2009	\$ / R	2010/03/15	7.55	Put	Currency Future	374.0000	344.0000	(8.021)	0	0	0
18/09/2009	\$ / R	2010/03/15	14.30	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
18/09/2009	\$ / R	2010/03/15	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R	2010/03/15	9.05	Call	Currency Future	122.0000	133.0000	9.016	0	0	0
18/09/2009	\$ / R	2010/03/15	10.30	Call	Currency Future	53.0000	58.0000	9.434	0	0	0
18/09/2009	\$ / R	2010/03/15	15.90	Put	Currency Future	8,282.0000	8,206.0000	(0.918)	0	0	0
18/09/2009	\$ / R	2010/03/15	7.55	Call	Currency Future	443.0000	488.0000	10.158	0	0	15,890
18/09/2009	\$ / R	2010/03/15	5.55	Call	Currency Future	2,075.0000	2,150.0000	3.614	0	0	0
18/09/2009	\$ / R	2010/03/15	6.30	Put	Currency Future	33.0000	30.0000	(9.091)	0	0	0
18/09/2009	\$ / R	2010/03/15	14.50	Put	Currency Future	6,884.0000	6,809.0000	(1.089)	0	0	0
18/09/2009	\$ / R	2010/03/15	10.50	Put	Currency Future	2,929.0000	2,857.0000	(2.458)	0	0	0
18/09/2009	\$ / R	2010/03/15	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R	2010/03/15	5.55	Put	Currency Future	6.0000	6.0000	-	0	0	0
18/09/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	59.0000	64.0000	8.475	0	0	0
18/09/2009	\$ / R	2010/03/15	6.55	Call	Currency Future	1,123.0000	1,194.0000	6.322	0	0	0
18/09/2009	\$ / R	2010/03/15	16.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R	2010/03/15	5.30	Put	Currency Future	4.0000	4.0000	-	0	0	0
18/09/2009	\$ / R	2010/03/15	11.55	Call	Currency Future	28.0000	30.0000	7.143	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	\$ / R 2010/03/15	3.90	Call	Currency Future	3,719.0000	3,795.0000	2.044	0	0	0
18/09/2009	\$ / R 2010/03/15	16.60	Put	Currency Future	8,982.0000	8,906.0000	(0.846)	0	0	0
18/09/2009	\$ / R 2010/03/15	6.30	Call	Currency Future	1,352.0000	1,424.0000	5.325	0	0	0
18/09/2009	\$ / R 2010/03/15	11.75	Call	Currency Future	25.0000	27.0000	8.000	0	0	0
18/09/2009	\$ / R 2010/03/15	14.50	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
18/09/2009	\$ / R 2010/03/15	10.50	Call	Currency Future	47.0000	52.0000	10.638	0	0	0
18/09/2009	\$ / R 2010/03/15	14.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
18/09/2009	\$ / R 2010/03/15	11.75	Put	Currency Future	4,156.0000	4,083.0000	(1.756)	0	0	0
18/09/2009	\$ / R 2010/03/15	16.35	Put	Currency Future	8,732.0000	8,656.0000	(0.870)	0	0	0
18/09/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	63.0000	69.0000	9.524	0	0	0
18/09/2009	\$ / R 2010/03/15	14.60	Put	Currency Future	6,984.0000	6,909.0000	(1.074)	0	0	0
18/09/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	3,762.0000	3,689.0000	(1.940)	0	0	0
18/09/2009	\$ / R 2010/03/15	9.40	Call	Currency Future	97.0000	105.0000	8.247	0	0	0
18/09/2009	\$ / R 2010/03/15	5.75	Put	Currency Future	10.0000	8.0000	(20.000)	0	0	0
18/09/2009	\$ / R 2010/03/15	9.65	Call	Currency Future	82.0000	90.0000	9.756	0	0	0
18/09/2009	\$ / R 2010/03/15	12.10	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
18/09/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	30.0000	33.0000	10.000	0	0	0
18/09/2009	\$ / R 2010/03/15	16.65	Put	Currency Future	9,032.0000	8,956.0000	(0.841)	0	0	0
18/09/2009	\$ / R 2010/03/15	4.90	Call	Currency Future	2,721.0000	2,796.0000	2.756	0	0	0
18/09/2009	\$ / R 2010/03/15	12.30	Put	Currency Future	4,699.0000	4,625.0000	(1.575)	0	0	0
18/09/2009	\$ / R 2010/03/15	16.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2010/03/15	6.75	Put	Currency Future	87.0000	75.0000	(13.793)	0	0	0
18/09/2009	\$ / R 2010/03/15	15.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	2,494.0000	2,424.0000	(2.807)	0	0	0
18/09/2009	\$ / R 2010/03/15	12.30	Call	Currency Future	18.0000	19.0000	5.556	0	0	28,586
18/09/2009	\$ / R 2010/03/15	12.10	Put	Currency Future	4,501.0000	4,428.0000	(1.622)	0	0	0
18/09/2009	\$ / R 2010/03/15	8.10	Call	Currency Future	263.0000	289.0000	9.886	0	0	0
18/09/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	40.0000	44.0000	10.000	0	0	0
18/09/2009	\$ / R 2010/03/15	9.90	Put	Currency Future	2,351.0000	2,282.0000	(2.935)	0	0	0
18/09/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	3,467.0000	3,394.0000	(2.106)	0	0	0
18/09/2009	\$ / R 2010/03/15	13.10	Put	Currency Future	5,493.0000	5,418.0000	(1.365)	0	0	0
18/09/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	100.0000	108.0000	8.000	0	0	0
18/09/2009	\$ / R 2010/03/15	8.10	Put	Currency Future	745.0000	695.0000	(6.711)	0	0	0
18/09/2009	\$ / R 2010/03/15	13.35	Put	Currency Future	5,741.0000	5,667.0000	(1.289)	0	0	0
18/09/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	3,222.0000	3,149.0000	(2.266)	0	0	0
18/09/2009	\$ / R 2010/03/15	14.65	Call	Currency Future	2.0000	3.0000	50.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	\$ / R	2010/03/15	3.40	Call	Currency Future	4,219.0000	4,294.0000	1.778	0	0	0
18/09/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	30.0000	32.0000	6.667	0	0	0
18/09/2009	\$ / R	2010/03/15	5.30	Call	Currency Future	2,323.0000	2,398.0000	3.229	0	0	0
18/09/2009	\$ / R	2010/03/15	5.65	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
18/09/2009	\$ / R	2010/03/15	6.75	Call	Currency Future	955.0000	1,020.0000	6.806	0	0	0
18/09/2009	\$ / R	2010/03/15	6.40	Put	Currency Future	40.0000	37.0000	(7.500)	0	0	0
18/09/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	59.0000	64.0000	8.475	0	0	0
18/09/2009	\$ / R	2010/03/15	8.20	Put	Currency Future	823.0000	770.0000	(6.440)	0	0	0
18/09/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	131.0000	144.0000	9.924	0	0	0
18/09/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	3,026.0000	2,954.0000	(2.379)	0	0	0
18/09/2009	\$ / R	2010/03/15	4.85	Put	Currency Future	2.0000	2.0000	-	0	0	0
18/09/2009	\$ / R	2010/03/15	5.65	Call	Currency Future	1,976.0000	2,051.0000	3.796	0	0	0
18/09/2009	\$ / R	2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R	2010/03/15	8.40	Put	Currency Future	984.0000	928.0000	(5.691)	0	0	0
18/09/2009	\$ / R	2010/03/15	13.20	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
18/09/2009	\$ / R	2010/03/15	5.85	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
18/09/2009	\$ / R	2010/03/15	14.65	Put	Currency Future	7,034.0000	6,959.0000	(1.066)	0	0	0
18/09/2009	\$ / R	2010/03/15	15.40	Put	Currency Future	7,782.0000	7,707.0000	(0.964)	0	0	0
18/09/2009	\$ / R	2010/03/15	7.65	Call	Currency Future	400.0000	440.0000	10.000	0	0	279
18/09/2009	\$ / R	2010/03/15	4.80	Call	Currency Future	2,820.0000	2,896.0000	2.695	0	0	0
18/09/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	27.0000	29.0000	7.407	0	0	0
18/09/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	103.0000	112.0000	8.738	0	0	0
18/09/2009	\$ / R	2010/03/15	4.65	Call	Currency Future	2,970.0000	3,046.0000	2.559	0	0	0
18/09/2009	\$ / R	2010/03/15	6.40	Call	Currency Future	1,259.0000	1,331.0000	5.719	0	0	0
18/09/2009	\$ / R	2010/03/15	7.65	Put	Currency Future	431.0000	396.0000	(8.121)	0	0	0
18/09/2009	\$ / R	2010/03/15	8.40	Call	Currency Future	203.0000	222.0000	9.360	0	0	0
18/09/2009	\$ / R	2010/03/15	4.80	Put	Currency Future	2.0000	2.0000	-	0	0	0
18/09/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	103.0000	112.0000	8.738	0	0	0
18/09/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	31.0000	34.0000	9.677	0	0	0
18/09/2009	\$ / R	2010/03/15	9.30	Put	Currency Future	1,785.0000	1,718.0000	(3.754)	0	0	0
18/09/2009	\$ / R	2010/03/15	4.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
18/09/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	67.0000	73.0000	8.955	0	0	0
18/09/2009	\$ / R	2010/03/15	8.15	Call	Currency Future	252.0000	276.0000	9.524	0	0	279
18/09/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	52.0000	57.0000	9.615	0	0	0
18/09/2009	\$ / R	2010/03/15	8.05	Put	Currency Future	707.0000	658.0000	(6.931)	0	0	0
18/09/2009	\$ / R	2010/03/15	9.30	Put	Currency Future	1,785.0000	1,718.0000	(3.754)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	\$ / R	2010/03/15	11.44	Call	Currency Future	29.0000	32.0000	10.345	0	0	0
18/09/2009	\$ / R	2010/03/15	4.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	\$ / R	2010/03/15	16.55	Put	Currency Future	8,932.0000	8,856.0000	(0.851)	0	0	0
18/09/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	2,783.0000	2,712.0000	(2.551)	0	0	0
18/09/2009	\$ / R	2010/03/15	8.20	Call	Currency Future	241.0000	264.0000	9.544	0	0	0
18/09/2009	\$ / R	2010/03/15	13.50	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
18/09/2009	\$ / R	2010/03/15	4.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	\$ / R	2010/03/15	4.00	Call	Currency Future	3,619.0000	3,695.0000	2.100	0	0	0
18/09/2009	\$ / R	2010/03/15	16.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R	2010/03/15	4.40	Call	Currency Future	3,219.0000	3,295.0000	2.361	0	0	0
18/09/2009	\$ / R	2010/03/15	10.25	Put	Currency Future	2,687.0000	2,616.0000	(2.642)	0	0	0
18/09/2009	\$ / R	2010/03/15	13.50	Put	Currency Future	5,891.0000	5,816.0000	(1.273)	0	0	0
18/09/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	3,713.0000	3,639.0000	(1.993)	0	0	0
18/09/2009	\$ / R	2010/03/15	12.40	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
18/09/2009	\$ / R	2010/03/15	14.55	Put	Currency Future	6,934.0000	6,859.0000	(1.082)	0	0	0
18/09/2009	\$ / R	2010/03/15	4.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	2,398.0000	2,329.0000	(2.877)	0	0	0
18/09/2009	\$ / R	2010/03/15	6.95	Call	Currency Future	803.0000	864.0000	7.597	0	0	0
18/09/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	2,494.0000	2,424.0000	(2.807)	0	0	0
18/09/2009	\$ / R	2010/03/15	8.00	Call	Currency Future	288.0000	316.0000	9.722	0	0	0
18/09/2009	\$ / R	2010/03/15	14.05	Put	Currency Future	6,437.0000	6,362.0000	(1.165)	0	0	0
18/09/2009	\$ / R	2010/03/15	13.20	Put	Currency Future	5,592.0000	5,518.0000	(1.323)	0	0	0
18/09/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	3,762.0000	3,689.0000	(1.940)	0	0	0
18/09/2009	\$ / R	2010/03/15	5.85	Call	Currency Future	1,781.0000	1,855.0000	4.155	0	0	0
18/09/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	2,256.0000	2,187.0000	(3.059)	0	0	0
18/09/2009	\$ / R	2010/03/15	10.15	Put	Currency Future	2,590.0000	2,520.0000	(2.703)	0	0	0
18/09/2009	\$ / R	2010/03/15	5.95	Put	Currency Future	16.0000	14.0000	(12.500)	0	0	0
18/09/2009	\$ / R	2010/03/15	10.25	Call	Currency Future	55.0000	60.0000	9.091	0	0	0
18/09/2009	\$ / R	2010/03/15	3.80	Call	Currency Future	3,819.0000	3,895.0000	1.990	0	0	0
18/09/2009	\$ / R	2010/03/15	4.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	\$ / R	2010/03/15	8.80	Put	Currency Future	1,328.0000	1,267.0000	(4.593)	0	0	0
18/09/2009	\$ / R	2010/03/15	11.44	Put	Currency Future	3,851.0000	3,777.0000	(1.922)	0	0	0
18/09/2009	\$ / R	2010/03/15	6.60	Put	Currency Future	60.0000	55.0000	(8.333)	0	0	0
18/09/2009	\$ / R	2010/03/15	10.20	Call	Currency Future	57.0000	62.0000	8.772	0	0	0
18/09/2009	\$ / R	2010/03/15	4.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	\$ / R	2010/03/15	8.15	Put	Currency Future	783.0000	732.0000	(6.513)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	\$ / R 2010/03/15	8.35	Put	Currency Future	943.0000	888.0000	(5.832)	0	0	0
18/09/2009	\$ / R 2010/03/15	5.95	Call	Currency Future	1,684.0000	1,758.0000	4.394	0	0	0
18/09/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	39.0000	42.0000	7.692	0	0	0
18/09/2009	\$ / R 2010/03/15	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2010/03/15	8.00	Put	Currency Future	670.0000	622.0000	(7.164)	0	0	0
18/09/2009	\$ / R 2010/03/15	4.05	Call	Currency Future	3,569.0000	3,645.0000	2.129	0	0	0
18/09/2009	\$ / R 2010/03/15	8.80	Call	Currency Future	147.0000	161.0000	9.524	0	0	0
18/09/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	30.0000	33.0000	10.000	0	0	0
18/09/2009	\$ / R 2010/03/15	5.00	Call	Currency Future	2,621.0000	2,697.0000	2.900	0	0	0
18/09/2009	\$ / R 2010/03/15	4.60	Call	Currency Future	3,020.0000	3,096.0000	2.517	0	0	0
18/09/2009	\$ / R 2010/03/15	4.25	Call	Currency Future	3,369.0000	3,445.0000	2.256	0	0	0
18/09/2009	\$ / R 2010/03/15	8.35	Call	Currency Future	212.0000	232.0000	9.434	0	0	0
18/09/2009	\$ / R 2010/03/15	4.95	Put	Currency Future	2.0000	2.0000	-	0	0	0
18/09/2009	\$ / R 2010/03/15	12.55	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
18/09/2009	\$ / R 2010/03/15	5.80	Call	Currency Future	1,830.0000	1,904.0000	4.044	0	0	0
18/09/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	4,009.0000	3,935.0000	(1.846)	0	0	0
18/09/2009	\$ / R 2010/03/15	6.85	Call	Currency Future	877.0000	940.0000	7.184	0	0	0
18/09/2009	\$ / R 2010/03/15	5.00	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
18/09/2009	\$ / R 2010/03/15	5.45	Put	Currency Future	5.0000	5.0000	-	0	0	0
18/09/2009	\$ / R 2010/03/15	5.20	Call	Currency Future	2,422.0000	2,498.0000	3.138	0	0	0
18/09/2009	\$ / R 2010/03/15	12.50	Put	Currency Future	4,897.0000	4,823.0000	(1.511)	0	0	0
18/09/2009	\$ / R 2010/03/15	14.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
18/09/2009	\$ / R 2010/03/15	7.40	Call	Currency Future	519.0000	569.0000	9.634	0	0	0
18/09/2009	\$ / R 2010/03/15	4.95	Call	Currency Future	2,671.0000	2,747.0000	2.845	0	0	0
18/09/2009	\$ / R 2010/03/15	5.05	Call	Currency Future	2,571.0000	2,647.0000	2.956	0	0	0
18/09/2009	\$ / R 2010/03/15	16.05	Put	Currency Future	8,432.0000	8,356.0000	(0.901)	0	0	0
18/09/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	3,811.0000	3,738.0000	(1.916)	0	0	0
18/09/2009	\$ / R 2010/03/15	6.00	Call	Currency Future	1,636.0000	1,710.0000	4.523	0	0	0
18/09/2009	\$ / R 2010/03/15	6.45	Call	Currency Future	1,213.0000	1,285.0000	5.936	0	0	0
18/09/2009	\$ / R 2010/03/15	5.25	Put	Currency Future	4.0000	4.0000	-	0	0	0
18/09/2009	\$ / R 2010/03/15	13.10	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
18/09/2009	\$ / R 2010/03/15	8.05	Call	Currency Future	276.0000	302.0000	9.420	0	0	0
18/09/2009	\$ / R 2010/03/15	14.05	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
18/09/2009	\$ / R 2010/03/15	13.60	Put	Currency Future	5,990.0000	5,915.0000	(1.252)	0	0	0
18/09/2009	\$ / R 2010/03/15	6.85	Put	Currency Future	109.0000	96.0000	(11.927)	0	0	0
18/09/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	1,463.0000	1,399.0000	(4.375)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	\$ / R	2010/03/15	6.00	Put	Currency Future	18.0000	15.0000	(16.667)	0	0	0
18/09/2009	\$ / R	2010/03/15	4.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	\$ / R	2010/03/15	7.25	Call	Currency Future	605.0000	658.0000	8.760	0	0	0
18/09/2009	\$ / R	2010/03/15	12.55	Put	Currency Future	4,947.0000	4,873.0000	(1.496)	0	0	0
18/09/2009	\$ / R	2010/03/15	7.05	Call	Currency Future	733.0000	791.0000	7.913	0	0	0
18/09/2009	\$ / R	2010/03/15	4.30	Call	Currency Future	3,319.0000	3,395.0000	2.290	0	0	0
18/09/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	131.0000	144.0000	9.924	0	0	0
18/09/2009	\$ / R	2010/03/15	5.45	Call	Currency Future	2,174.0000	2,249.0000	3.450	0	0	0
18/09/2009	\$ / R	2010/03/15	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	67.0000	73.0000	8.955	0	0	0
18/09/2009	\$ / R	2010/03/15	6.25	Put	Currency Future	30.0000	27.0000	(10.000)	0	0	0
18/09/2009	\$ / R	2010/03/15	4.45	Call	Currency Future	3,170.0000	3,245.0000	2.366	0	0	0
18/09/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	74.0000	81.0000	9.459	0	0	0
18/09/2009	\$ / R	2010/03/15	14.25	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
18/09/2009	\$ / R	2010/03/15	10.00	Put	Currency Future	2,446.0000	2,377.0000	(2.821)	0	0	0
18/09/2009	\$ / R	2010/03/15	7.25	Put	Currency Future	236.0000	214.0000	(9.322)	0	0	0
18/09/2009	\$ / R	2010/03/15	6.95	Put	Currency Future	135.0000	119.0000	(11.852)	0	0	0
18/09/2009	\$ / R	2010/03/15	14.45	Put	Currency Future	6,835.0000	6,759.0000	(1.112)	0	0	0
18/09/2009	\$ / R	2010/03/15	12.20	Put	Currency Future	4,600.0000	4,526.0000	(1.609)	0	0	0
18/09/2009	\$ / R	2010/03/15	10.00	Call	Currency Future	65.0000	71.0000	9.231	0	0	0
18/09/2009	\$ / R	2010/03/15	16.40	Put	Currency Future	8,782.0000	8,706.0000	(0.865)	0	0	0
18/09/2009	\$ / R	2010/03/15	7.40	Put	Currency Future	301.0000	274.0000	(8.970)	0	0	0
18/09/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	2,398.0000	2,329.0000	(2.877)	0	0	0
18/09/2009	\$ / R	2010/03/15	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	3,270.0000	3,198.0000	(2.202)	0	0	0
18/09/2009	\$ / R	2010/03/15	12.20	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
18/09/2009	\$ / R	2010/03/15	4.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	\$ / R	2010/03/15	8.85	Call	Currency Future	141.0000	155.0000	9.929	0	0	0
18/09/2009	\$ / R	2010/03/15	7.00	Put	Currency Future	149.0000	133.0000	(10.738)	0	0	0
18/09/2009	\$ / R	2010/03/15	7.45	Put	Currency Future	324.0000	297.0000	(8.333)	0	0	0
18/09/2009	\$ / R	2010/03/15	10.20	Put	Currency Future	2,638.0000	2,568.0000	(2.654)	0	0	0
18/09/2009	\$ / R	2010/03/15	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R	2010/03/15	9.90	Call	Currency Future	69.0000	76.0000	10.145	0	0	0
18/09/2009	\$ / R	2010/03/15	13.55	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
18/09/2009	\$ / R	2010/03/15	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R	2010/03/15	6.70	Put	Currency Future	77.0000	66.0000	(14.286)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	\$ / R 2010/03/15	4.10	Call	Currency Future	3,519.0000	3,595.0000	2.160	0	0	0
18/09/2009	\$ / R 2010/03/15	7.00	Call	Currency Future	768.0000	827.0000	7.682	0	0	0
18/09/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	53.0000	58.0000	9.434	0	0	0
18/09/2009	\$ / R 2010/03/15	5.40	Call	Currency Future	2,224.0000	2,299.0000	3.372	0	0	0
18/09/2009	\$ / R 2010/03/15	13.55	Put	Currency Future	5,940.0000	5,866.0000	(1.246)	0	0	0
18/09/2009	\$ / R 2010/03/15	13.15	Put	Currency Future	5,542.0000	5,468.0000	(1.335)	0	0	0
18/09/2009	\$ / R 2010/03/15	16.00	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
18/09/2009	\$ / R 2010/03/15	6.45	Put	Currency Future	45.0000	41.0000	(8.889)	0	0	0
18/09/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	2,735.0000	2,664.0000	(2.596)	0	0	0
18/09/2009	\$ / R 2010/03/15	14.40	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
18/09/2009	\$ / R 2010/03/15	5.40	Put	Currency Future	5.0000	5.0000	-	0	0	0
18/09/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	2,590.0000	2,520.0000	(2.703)	0	0	0
18/09/2009	\$ / R 2010/03/15	13.30	Put	Currency Future	5,692.0000	5,617.0000	(1.318)	0	0	0
18/09/2009	\$ / R 2010/03/15	7.90	Call	Currency Future	316.0000	347.0000	9.810	0	0	0
18/09/2009	\$ / R 2010/03/15	13.15	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
18/09/2009	\$ / R 2010/03/15	8.85	Put	Currency Future	1,373.0000	1,310.0000	(4.588)	0	0	0
18/09/2009	\$ / R 2010/03/15	7.45	Call	Currency Future	493.0000	541.0000	9.736	0	0	0
18/09/2009	\$ / R 2010/03/15	4.20	Call	Currency Future	3,419.0000	3,495.0000	2.223	0	0	0
18/09/2009	\$ / R 2010/03/15	12.90	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
18/09/2009	\$ / R 2010/03/15	16.45	Put	Currency Future	8,832.0000	8,756.0000	(0.861)	0	0	0
18/09/2009	\$ / R 2010/03/15	13.05	Put	Currency Future	5,443.0000	5,369.0000	(1.360)	0	0	0
18/09/2009	\$ / R 2010/03/15	15.65	Put	Currency Future	8,032.0000	7,956.0000	(0.946)	0	0	0
18/09/2009	\$ / R 2010/03/15	7.90	Put	Currency Future	598.0000	552.0000	(7.692)	0	0	0
18/09/2009	\$ / R 2010/03/15	13.60	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
18/09/2009	\$ / R 2010/03/15	8.90	Put	Currency Future	1,418.0000	1,355.0000	(4.443)	0	0	0
18/09/2009	\$ / R 2010/03/15	4.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	\$ / R 2010/03/15	12.90	Put	Currency Future	5,294.0000	5,220.0000	(1.398)	0	0	0
18/09/2009	\$ / R 2010/03/15	14.40	Put	Currency Future	6,785.0000	6,710.0000	(1.105)	0	0	0
18/09/2009	\$ / R 2010/03/15	13.30	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
18/09/2009	\$ / R 2010/03/15	13.65	Put	Currency Future	6,040.0000	5,965.0000	(1.242)	0	0	0
18/09/2009	\$ / R 2010/03/15	12.85	Put	Currency Future	5,244.0000	5,170.0000	(1.411)	0	0	0
18/09/2009	\$ / R 2010/03/15	10.45	Call	Currency Future	49.0000	53.0000	8.163	0	0	0
18/09/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	118.0000	129.0000	9.322	0	0	0
18/09/2009	\$ / R 2010/03/15	7.55	Put	Currency Future	374.0000	344.0000	(8.021)	0	0	0
18/09/2009	\$ / R 2010/03/15	12.45	Put	Currency Future	4,848.0000	4,774.0000	(1.526)	0	0	0
18/09/2009	\$ / R 2010/03/15	5.15	Put	Currency Future	3.0000	3.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	\$ / R 2010/03/15	9.00	Put	Currency Future	1,508.0000	1,444.0000	(4.244)	0	0	0
18/09/2009	\$ / R 2010/03/15	12.85	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
18/09/2009	\$ / R 2010/03/15	10.45	Put	Currency Future	2,880.0000	2,809.0000	(2.465)	0	0	0
18/09/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	1,599.0000	1,534.0000	(4.065)	0	0	0
18/09/2009	\$ / R 2010/03/15	15.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	46.0000	50.0000	8.696	0	0	0
18/09/2009	\$ / R 2010/03/15	4.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	\$ / R 2010/03/15	13.40	Put	Currency Future	5,791.0000	5,716.0000	(1.295)	0	0	0
18/09/2009	\$ / R 2010/03/15	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2010/03/15	7.15	Put	Currency Future	198.0000	178.0000	(10.101)	0	0	0
18/09/2009	\$ / R 2010/03/15	7.55	Call	Currency Future	443.0000	488.0000	10.158	0	0	0
18/09/2009	\$ / R 2010/03/15	3.65	Call	Currency Future	3,969.0000	4,045.0000	1.915	0	0	0
18/09/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	2,978.0000	2,906.0000	(2.418)	0	0	0
18/09/2009	\$ / R 2010/03/15	8.25	Call	Currency Future	231.0000	253.0000	9.524	0	0	0
18/09/2009	\$ / R 2010/03/15	6.90	Put	Currency Future	121.0000	107.0000	(11.570)	0	0	0
18/09/2009	\$ / R 2010/03/15	4.50	Call	Currency Future	3,120.0000	3,195.0000	2.404	0	0	0
18/09/2009	\$ / R 2010/03/15	7.70	Put	Currency Future	463.0000	423.0000	(8.639)	0	0	0
18/09/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	100.0000	108.0000	8.000	0	0	0
18/09/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	43.0000	47.0000	9.302	0	0	0
18/09/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	45.0000	49.0000	8.889	0	0	0
18/09/2009	\$ / R 2010/03/15	12.15	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
18/09/2009	\$ / R 2010/03/15	13.05	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
18/09/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	3,075.0000	3,003.0000	(2.341)	0	0	0
18/09/2009	\$ / R 2010/03/15	12.15	Put	Currency Future	4,551.0000	4,477.0000	(1.626)	0	0	0
18/09/2009	\$ / R 2010/03/15	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2010/03/15	13.25	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
18/09/2009	\$ / R 2010/03/15	8.65	Put	Currency Future	1,197.0000	1,137.0000	(5.013)	0	0	0
18/09/2009	\$ / R 2010/03/15	5.90	Call	Currency Future	1,733.0000	1,806.0000	4.212	0	0	0
18/09/2009	\$ / R 2010/03/15	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2010/03/15	13.65	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
18/09/2009	\$ / R 2010/03/15	6.90	Call	Currency Future	840.0000	901.0000	7.262	0	0	0
18/09/2009	\$ / R 2010/03/15	7.15	Call	Currency Future	667.0000	722.0000	8.246	0	0	0
18/09/2009	\$ / R 2010/03/15	9.00	Call	Currency Future	127.0000	138.0000	8.661	0	0	0
18/09/2009	\$ / R 2010/03/15	5.90	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
18/09/2009	\$ / R 2010/03/15	6.15	Call	Currency Future	1,493.0000	1,566.0000	4.889	0	0	0
18/09/2009	\$ / R 2010/03/15	6.55	Put	Currency Future	54.0000	50.0000	(7.407)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	\$ / R	2010/03/15	13.25	Put	Currency Future	5,642.0000	5,567.0000	(1.329)	0	0	0
18/09/2009	\$ / R	2010/03/15	8.60	Call	Currency Future	172.0000	188.0000	9.302	0	0	0
18/09/2009	\$ / R	2010/03/15	6.15	Put	Currency Future	24.0000	22.0000	(8.333)	0	0	0
18/09/2009	\$ / R	2010/03/15	14.10	Put	Currency Future	6,486.0000	6,412.0000	(1.141)	0	0	0
18/09/2009	\$ / R	2010/03/15	13.80	Put	Currency Future	6,188.0000	6,114.0000	(1.196)	0	0	0
18/09/2009	\$ / R	2010/03/15	4.15	Call	Currency Future	3,469.0000	3,545.0000	2.191	0	0	0
18/09/2009	\$ / R	2010/03/15	9.45	Call	Currency Future	94.0000	102.0000	8.511	0	0	0
18/09/2009	\$ / R	2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	38.0000	41.0000	7.895	0	0	0
18/09/2009	\$ / R	2010/03/15	4.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	\$ / R	2010/03/15	5.80	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
18/09/2009	\$ / R	2010/03/15	6.55	Put	Currency Future	54.0000	50.0000	(7.407)	0	0	0
18/09/2009	\$ / R	2010/03/15	16.15	Put	Currency Future	8,532.0000	8,456.0000	(0.891)	0	0	0
18/09/2009	\$ / R	2010/03/15	6.80	Call	Currency Future	916.0000	979.0000	6.878	0	0	0
18/09/2009	\$ / R	2010/03/15	5.70	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
18/09/2009	\$ / R	2010/03/15	5.55	Put	Currency Future	6.0000	6.0000	-	0	0	0
18/09/2009	\$ / R	2010/03/15	13.90	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
18/09/2009	\$ / R	2010/03/15	6.80	Put	Currency Future	97.0000	85.0000	(12.371)	0	0	0
18/09/2009	\$ / R	2010/03/15	6.70	Call	Currency Future	995.0000	1,061.0000	6.633	0	0	0
18/09/2009	\$ / R	2010/03/15	13.90	Put	Currency Future	6,288.0000	6,213.0000	(1.193)	0	0	0
18/09/2009	\$ / R	2010/03/15	4.70	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
18/09/2009	\$ / R	2010/03/15	9.45	Put	Currency Future	1,925.0000	1,857.0000	(3.532)	0	0	0
18/09/2009	\$ / R	2010/03/15	4.70	Call	Currency Future	2,920.0000	2,996.0000	2.603	0	0	0
18/09/2009	\$ / R	2010/03/15	6.20	Put	Currency Future	27.0000	24.0000	(11.111)	0	0	0
18/09/2009	\$ / R	2010/03/15	14.10	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
18/09/2009	\$ / R	2010/03/15	5.70	Call	Currency Future	1,927.0000	2,002.0000	3.892	0	0	0
18/09/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	23.0000	26.0000	13.043	0	0	0
18/09/2009	\$ / R	2010/03/15	14.20	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
18/09/2009	\$ / R	2010/03/15	8.90	Call	Currency Future	136.0000	149.0000	9.559	0	0	0
18/09/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	4,205.0000	4,132.0000	(1.736)	0	0	0
18/09/2009	\$ / R	2010/03/15	14.20	Put	Currency Future	6,586.0000	6,511.0000	(1.139)	0	0	0
18/09/2009	\$ / R	2010/03/15	6.55	Call	Currency Future	1,123.0000	1,194.0000	6.322	0	0	0
18/09/2009	\$ / R	2010/03/15	9.45	Call	Currency Future	94.0000	102.0000	8.511	0	0	0
18/09/2009	\$ / R	2010/03/15	11.95	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
18/09/2009	\$ / R	2010/03/15	8.65	Call	Currency Future	165.0000	181.0000	9.697	0	0	0
18/09/2009	\$ / R	2010/03/15	5.20	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	4,255.0000	4,181.0000	(1.739)	0	0	0
18/09/2009	\$ / R 2010/03/15	3.55	Call	Currency Future	4,069.0000	4,144.0000	1.843	0	0	0
18/09/2009	\$ / R 2010/03/15	11.95	Put	Currency Future	4,353.0000	4,280.0000	(1.677)	0	0	0
18/09/2009	\$ / R 2010/03/15	6.35	Call	Currency Future	1,305.0000	1,377.0000	5.517	0	0	0
18/09/2009	\$ / R 2010/03/15	5.55	Call	Currency Future	2,075.0000	2,150.0000	3.614	0	0	0
18/09/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
18/09/2009	\$ / R 2010/03/15	10.70	Put	Currency Future	3,124.0000	3,052.0000	(2.305)	0	0	0
18/09/2009	\$ / R 2010/03/15	5.35	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
18/09/2009	\$ / R 2010/03/15	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	4,749.0000	4,675.0000	(1.558)	0	0	0
18/09/2009	\$ / R 2010/03/15	11.70	Call	Currency Future	25.0000	28.0000	12.000	0	0	0
18/09/2009	\$ / R 2010/03/15	11.20	Call	Currency Future	33.0000	35.0000	6.061	0	0	0
18/09/2009	\$ / R 2010/03/15	6.35	Put	Currency Future	37.0000	33.0000	(10.811)	0	0	0
18/09/2009	\$ / R 2010/03/15	16.20	Put	Currency Future	8,582.0000	8,506.0000	(0.886)	0	0	0
18/09/2009	\$ / R 2010/03/15	4.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
18/09/2009	\$ / R 2010/03/15	8.75	Call	Currency Future	153.0000	167.0000	9.150	0	0	0
18/09/2009	\$ / R 2010/03/15	13.95	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
18/09/2009	\$ / R 2010/03/15	7.35	Put	Currency Future	278.0000	253.0000	(8.993)	0	0	0
18/09/2009	\$ / R 2010/03/15	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,925.0000	1,857.0000	(3.532)	0	0	0
18/09/2009	\$ / R 2010/03/15	8.75	Put	Currency Future	1,284.0000	1,223.0000	(4.751)	0	0	0
18/09/2009	\$ / R 2010/03/15	13.80	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
18/09/2009	\$ / R 2010/03/15	8.55	Call	Currency Future	179.0000	196.0000	9.497	0	0	0
18/09/2009	\$ / R 2010/03/15	7.35	Call	Currency Future	547.0000	597.0000	9.141	0	0	0
18/09/2009	\$ / R 2010/03/15	10.40	Call	Currency Future	50.0000	55.0000	10.000	0	0	0
18/09/2009	\$ / R 2010/03/15	4.55	Call	Currency Future	3,070.0000	3,145.0000	2.443	0	0	0
18/09/2009	\$ / R 2010/03/15	12.45	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
18/09/2009	\$ / R 2010/03/15	13.95	Put	Currency Future	6,337.0000	6,263.0000	(1.168)	0	0	0
18/09/2009	\$ / R 2010/03/15	11.25	Put	Currency Future	3,663.0000	3,590.0000	(1.993)	0	0	0
18/09/2009	\$ / R 2010/03/15	5.35	Call	Currency Future	2,273.0000	2,349.0000	3.344	0	0	0
18/09/2009	\$ / R 2010/03/15	10.40	Put	Currency Future	2,832.0000	2,761.0000	(2.507)	0	0	0
18/09/2009	\$ / R 2010/03/15	11.20	Put	Currency Future	3,614.0000	3,541.0000	(2.020)	0	0	0
18/09/2009	\$ / R 2010/03/15	13.00	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
18/09/2009	\$ / R 2010/03/15	11.50	Put	Currency Future	3,910.0000	3,836.0000	(1.893)	0	0	0
18/09/2009	\$ / R 2010/03/15	8.55	Put	Currency Future	1,111.0000	1,052.0000	(5.311)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	\$ / R 2010/03/15	4.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	\$ / R 2010/03/15	13.00	Put	Currency Future	5,393.0000	5,319.0000	(1.372)	0	0	0
18/09/2009	\$ / R 2010/03/15	7.50	Put	Currency Future	349.0000	320.0000	(8.309)	0	0	0
18/09/2009	\$ / R 2010/03/15	11.70	Put	Currency Future	4,107.0000	4,034.0000	(1.777)	0	0	0
18/09/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	2,161.0000	2,093.0000	(3.147)	0	0	0
18/09/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	34.0000	37.0000	8.824	0	0	0
18/09/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	80.0000	87.0000	8.750	0	0	0
18/09/2009	\$ / R 2010/03/15	12.05	Put	Currency Future	4,452.0000	4,378.0000	(1.662)	0	0	0
18/09/2009	\$ / R 2010/03/15	11.25	Call	Currency Future	32.0000	34.0000	6.250	0	0	0
18/09/2009	\$ / R 2010/03/15	16.25	Put	Currency Future	8,632.0000	8,556.0000	(0.880)	0	0	0
18/09/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	2,303.0000	2,234.0000	(2.996)	0	0	0
18/09/2009	\$ / R 2010/03/15	5.50	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
18/09/2009	\$ / R 2010/03/15	7.50	Call	Currency Future	467.0000	514.0000	10.064	0	0	0
18/09/2009	\$ / R 2010/03/15	12.05	Call	Currency Future	20.0000	23.0000	15.000	0	0	0
18/09/2009	\$ / R 2010/03/15	7.70	Call	Currency Future	381.0000	417.0000	9.449	0	0	0
18/09/2009	\$ / R 2010/03/15	15.55	Put	Currency Future	7,932.0000	7,857.0000	(0.946)	0	0	0
18/09/2009	\$ / R 2010/03/15	14.25	Put	Currency Future	6,636.0000	6,561.0000	(1.130)	0	0	0
18/09/2009	\$ / R 2010/03/15	6.50	Call	Currency Future	1,168.0000	1,239.0000	6.079	0	0	0
18/09/2009	\$ / R 2010/03/15	5.15	Call	Currency Future	2,472.0000	2,547.0000	3.034	0	0	0
18/09/2009	\$ / R 2010/03/15	11.90	Call	Currency Future	22.0000	25.0000	13.636	0	0	0
18/09/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	2,067.0000	1,998.0000	(3.338)	0	0	0
18/09/2009	\$ / R 2010/03/15	5.50	Call	Currency Future	2,124.0000	2,200.0000	3.578	0	0	0
18/09/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	35.0000	38.0000	8.571	0	0	18,339
18/09/2009	\$ / R 2010/03/15	11.90	Put	Currency Future	4,304.0000	4,230.0000	(1.719)	0	0	0
18/09/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	46.0000	50.0000	8.696	0	0	0
18/09/2009	\$ / R 2010/03/15	14.00	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
18/09/2009	\$ / R 2010/03/15	7.85	Put	Currency Future	563.0000	519.0000	(7.815)	0	0	0
18/09/2009	\$ / R 2010/03/15	7.30	Call	Currency Future	575.0000	627.0000	9.043	0	0	0
18/09/2009	\$ / R 2010/03/15	14.15	Call	Currency Future	5.0000	5.0000	-	0	0	0
18/09/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	3,026.0000	2,954.0000	(2.379)	0	0	0
18/09/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	2,114.0000	2,046.0000	(3.217)	0	0	0
18/09/2009	\$ / R 2010/03/15	12.95	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
18/09/2009	\$ / R 2010/03/15	13.85	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
18/09/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	52.0000	57.0000	9.615	0	0	0
18/09/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	85.0000	93.0000	9.412	0	0	0
18/09/2009	\$ / R 2010/03/15	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	\$ / R	2010/03/15	12.95	Put	Currency Future	5,344.0000	5,269.0000	(1.403)	0	0	0
18/09/2009	\$ / R	2010/03/15	11.50	Call	Currency Future	28.0000	31.0000	10.714	0	0	0
18/09/2009	\$ / R	2010/03/15	3.85	Call	Currency Future	3,769.0000	3,845.0000	2.016	0	0	0
18/09/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	2,783.0000	2,712.0000	(2.551)	0	0	0
18/09/2009	\$ / R	2010/03/15	13.85	Put	Currency Future	6,238.0000	6,163.0000	(1.202)	0	0	0
18/09/2009	\$ / R	2010/03/15	7.20	Call	Currency Future	635.0000	690.0000	8.661	0	0	0
18/09/2009	\$ / R	2010/03/15	15.85	Put	Currency Future	8,232.0000	8,156.0000	(0.923)	0	0	0
18/09/2009	\$ / R	2010/03/15	7.70	Call	Currency Future	381.0000	417.0000	9.449	0	0	0
18/09/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	2,978.0000	2,906.0000	(2.418)	0	0	0
18/09/2009	\$ / R	2010/03/15	7.30	Put	Currency Future	257.0000	233.0000	(9.339)	0	0	0
18/09/2009	\$ / R	2010/03/15	15.85	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
18/09/2009	\$ / R	2010/03/15	7.20	Put	Currency Future	217.0000	195.0000	(10.138)	0	0	0
18/09/2009	\$ / R	2010/03/15	15.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	\$ / R	2010/03/15	6.50	Put	Currency Future	49.0000	45.0000	(8.163)	0	0	0
18/09/2009	\$ / R	2010/03/15	9.10	Put	Currency Future	1,599.0000	1,534.0000	(4.065)	0	0	0
18/09/2009	\$ / R	2010/03/15	15.80	Put	Currency Future	8,182.0000	8,106.0000	(0.929)	0	0	0
18/09/2009	\$ / R	2010/03/15	9.10	Call	Currency Future	118.0000	129.0000	9.322	0	0	0
18/09/2009	\$ / R	2010/03/15	12.00	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
18/09/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	72.0000	79.0000	9.722	0	0	0
18/09/2009	\$ / R	2010/03/15	12.25	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
18/09/2009	\$ / R	2010/03/15	12.25	Put	Currency Future	4,650.0000	4,576.0000	(1.591)	0	0	0
18/09/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	2,067.0000	1,998.0000	(3.338)	0	0	0
18/09/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	63.0000	69.0000	9.524	0	0	0
18/09/2009	\$ / R	2010/03/15	12.00	Put	Currency Future	4,403.0000	4,329.0000	(1.681)	0	0	0
18/09/2009	\$ / R	2010/03/15	9.35	Put	Currency Future	1,831.0000	1,764.0000	(3.659)	0	0	0
18/09/2009	\$ / R	2010/03/15	13.40	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
18/09/2009	\$ / R	2010/03/15	7.75	Call	Currency Future	364.0000	398.0000	9.341	0	0	0
18/09/2009	\$ / R	2010/03/15	9.20	Put	Currency Future	1,692.0000	1,626.0000	(3.901)	0	0	0
18/09/2009	\$ / R	2010/03/15	11.10	Call	Currency Future	34.0000	37.0000	8.824	0	0	0
18/09/2009	\$ / R	2010/03/15	7.70	Put	Currency Future	463.0000	423.0000	(8.639)	0	0	0
18/09/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	85.0000	93.0000	9.412	0	0	0
18/09/2009	\$ / R	2010/03/15	13.45	Put	Currency Future	5,841.0000	5,766.0000	(1.284)	0	0	0
18/09/2009	\$ / R	2010/03/15	8.70	Call	Currency Future	159.0000	174.0000	9.434	0	0	0
18/09/2009	\$ / R	2010/03/15	9.20	Call	Currency Future	110.0000	120.0000	9.091	0	0	0
18/09/2009	\$ / R	2010/03/15	13.45	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
18/09/2009	\$ / R	2010/03/15	9.25	Call	Currency Future	106.0000	116.0000	9.434	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	\$ / R 2010/03/15	14.00	Put	Currency Future	6,387.0000	6,312.0000	(1.174)	0	0	0
18/09/2009	\$ / R 2010/03/15	9.25	Put	Currency Future	1,738.0000	1,672.0000	(3.797)	0	0	0
18/09/2009	\$ / R 2010/03/15	7.75	Put	Currency Future	495.0000	454.0000	(8.283)	0	0	0
18/09/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	3,516.0000	3,443.0000	(2.076)	0	0	0
18/09/2009	\$ / R 2010/03/15	10.75	Call	Currency Future	41.0000	45.0000	9.756	0	0	0
18/09/2009	\$ / R 2010/03/15	10.75	Put	Currency Future	3,173.0000	3,100.0000	(2.301)	0	0	0
18/09/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	4,205.0000	4,132.0000	(1.736)	0	0	0
18/09/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	1,692.0000	1,626.0000	(3.901)	0	0	0
18/09/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
18/09/2009	\$ / R 2010/03/15	8.70	Put	Currency Future	1,240.0000	1,180.0000	(4.839)	0	0	0
18/09/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	3,713.0000	3,639.0000	(1.993)	0	0	0
18/09/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	110.0000	120.0000	9.091	0	0	0
18/09/2009	\$ / R 2010/03/15	7.85	Call	Currency Future	331.0000	363.0000	9.668	0	0	0
18/09/2009	\$ / R 2010/03/15	14.15	Put	Currency Future	6,536.0000	6,461.0000	(1.147)	0	0	0
18/09/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	4,255.0000	4,181.0000	(1.739)	0	0	0
18/09/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	57.0000	62.0000	8.772	0	0	0
18/09/2009	\$ / R 2010/03/15	9.75	Put	Currency Future	2,208.0000	2,140.0000	(3.080)	0	0	0
18/09/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	2,542.0000	2,472.0000	(2.754)	0	0	0
18/09/2009	\$ / R 2010/03/15	9.75	Call	Currency Future	77.0000	84.0000	9.091	0	0	0
18/09/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	61.0000	66.0000	8.197	0	0	0
18/09/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	74.0000	81.0000	9.459	0	0	0
18/09/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	2,638.0000	2,568.0000	(2.654)	0	0	0
18/09/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	31.0000	34.0000	9.677	0	0	0
18/09/2009	\$ / R 2010/03/15	12.70	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
18/09/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	2,256.0000	2,187.0000	(3.059)	0	0	0
18/09/2009	\$ / R 2010/03/15	12.70	Put	Currency Future	5,095.0000	5,021.0000	(1.452)	0	0	0
18/09/2009	\$ / R 2010/03/15	11.00	Put	Currency Future	3,418.0000	3,345.0000	(2.136)	0	0	0
18/09/2009	\$ / R 2010/03/15	11.00	Call	Currency Future	36.0000	39.0000	8.333	0	0	0
18/09/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	3,516.0000	3,443.0000	(2.076)	0	0	0
18/09/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	33.0000	36.0000	9.091	0	0	0
18/09/2009	\$ / R 2010/03/15	10.95	Call	Currency Future	37.0000	40.0000	8.108	0	0	0
18/09/2009	\$ / R 2010/03/15	10.95	Put	Currency Future	3,368.0000	3,296.0000	(2.138)	0	0	0
18/09/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	35.0000	38.0000	8.571	0	0	0
18/09/2009	\$ / R 2010/03/15	10.70	Call	Currency Future	42.0000	46.0000	9.524	0	0	0
18/09/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	3,319.0000	3,247.0000	(2.169)	0	0	0
18/09/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	3,467.0000	3,394.0000	(2.106)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	38.0000	41.0000	7.895	0	0	0
18/09/2009	\$ / R	2010/03/15	3.70	Call	Currency Future	3,919.0000	3,995.0000	1.939	0	0	0
18/09/2009	\$ / R	2010/03/15	5.70	Call	Currency Future	1,927.0000	2,002.0000	3.892	0	0	0
18/09/2009	\$ / R	2010/03/15	4.70	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
18/09/2009	\$ / R	2010/03/15	4.70	Call	Currency Future	2,920.0000	2,996.0000	2.603	0	0	0
18/09/2009	\$ / R	2010/03/15	5.70	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
18/09/2009	\$ / R	2010/03/15	6.70	Call	Currency Future	995.0000	1,061.0000	6.633	0	0	0
18/09/2009	\$ / R	2010/03/15	6.70	Put	Currency Future	77.0000	66.0000	(14.286)	0	0	0
18/09/2009	\$ / R	2010/03/15	15.70	Put	Currency Future	8,082.0000	8,006.0000	(0.940)	0	0	0
18/09/2009	\$ / R	2010/03/15	15.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	39.0000	42.0000	7.692	0	0	0
18/09/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	40.0000	44.0000	10.000	0	0	0
18/09/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	3,270.0000	3,198.0000	(2.202)	0	0	0
18/09/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	3,222.0000	3,149.0000	(2.266)	0	0	0
18/09/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	3,565.0000	3,492.0000	(2.048)	0	0	0
18/09/2009	\$ / R	2010/03/15	15.60	Put	Currency Future	7,982.0000	7,906.0000	(0.952)	0	0	0
18/09/2009	\$ / R	2010/03/15	15.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	\$ / R	2010/03/15	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R	2010/03/15	3.60	Call	Currency Future	4,019.0000	4,094.0000	1.866	0	0	0
18/09/2009	\$ / R	2010/06/14			Currency Future	7.7387	7.8170	1.012	7.8200	7.8200	996
18/09/2009	\$ / R	2010/06/14	10.00	Call	Currency Future	130.0000	140.0000	7.692	0	0	0
18/09/2009	\$ / R	2010/06/14	8.20	Call	Currency Future	372.0000	401.0000	7.796	0	0	0
18/09/2009	\$ / R	2010/06/14	8.80	Call	Currency Future	251.0000	270.0000	7.570	0	0	0
18/09/2009	\$ / R	2010/06/14	7.75	Call	Currency Future	514.0000	556.0000	8.171	0	0	433
18/09/2009	\$ / R	2010/06/14	8.20	Put	Currency Future	833.0000	784.0000	(5.882)	0	0	0
18/09/2009	\$ / R	2010/06/14	7.75	Put	Currency Future	526.0000	489.0000	(7.034)	0	0	0
18/09/2009	\$ / R	2010/06/14	9.65	Put	Currency Future	2,068.0000	2,001.0000	(3.240)	0	0	0
18/09/2009	\$ / R	2010/06/14	10.40	Call	Currency Future	107.0000	114.0000	6.542	0	0	0
18/09/2009	\$ / R	2010/06/14	8.65	Put	Currency Future	1,187.0000	1,130.0000	(4.802)	0	0	0
18/09/2009	\$ / R	2010/06/14	7.65	Call	Currency Future	558.0000	602.0000	7.885	0	0	0
18/09/2009	\$ / R	2010/06/14	9.65	Call	Currency Future	157.0000	168.0000	7.006	0	0	0
18/09/2009	\$ / R	2010/06/14	10.40	Put	Currency Future	2,768.0000	2,697.0000	(2.565)	0	0	0
18/09/2009	\$ / R	2010/06/14	5.95	Call	Currency Future	1,813.0000	1,889.0000	4.192	0	0	0
18/09/2009	\$ / R	2010/06/14	8.65	Call	Currency Future	275.0000	297.0000	8.000	0	0	0
18/09/2009	\$ / R	2010/06/14	6.50	Call	Currency Future	1,312.0000	1,384.0000	5.488	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	\$ / R 2010/06/14	7.70	Call	Currency Future	536.0000	578.0000	7.836	0	0	0
18/09/2009	\$ / R 2010/06/14	5.15	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
18/09/2009	\$ / R 2010/06/14	11.50	Call	Currency Future	67.0000	72.0000	7.463	0	0	0
18/09/2009	\$ / R 2010/06/14	5.00	Put	Currency Future	6.0000	6.0000	-	0	0	0
18/09/2009	\$ / R 2010/06/14	11.30	Call	Currency Future	72.0000	77.0000	6.944	0	0	0
18/09/2009	\$ / R 2010/06/14	8.75	Call	Currency Future	258.0000	279.0000	8.140	0	0	0
18/09/2009	\$ / R 2010/06/14	5.50	Call	Currency Future	2,250.0000	2,328.0000	3.467	0	0	0
18/09/2009	\$ / R 2010/06/14	5.00	Call	Currency Future	2,745.0000	2,823.0000	2.842	0	0	0
18/09/2009	\$ / R 2010/06/14	7.70	Put	Currency Future	497.0000	461.0000	(7.243)	0	0	0
18/09/2009	\$ / R 2010/06/14	5.15	Call	Currency Future	2,596.0000	2,674.0000	3.005	0	0	0
18/09/2009	\$ / R 2010/06/14	16.25	Put	Currency Future	8,522.0000	8,445.0000	(0.904)	0	0	0
18/09/2009	\$ / R 2010/06/14	5.55	Put	Currency Future	12.0000	12.0000	-	0	0	0
18/09/2009	\$ / R 2010/06/14	6.50	Put	Currency Future	74.0000	67.0000	(9.459)	0	0	0
18/09/2009	\$ / R 2010/06/14	12.15	Put	Currency Future	4,463.0000	4,389.0000	(1.658)	0	0	0
18/09/2009	\$ / R 2010/06/14	16.70	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
18/09/2009	\$ / R 2010/06/14	8.15	Call	Currency Future	385.0000	416.0000	8.052	0	0	0
18/09/2009	\$ / R 2010/06/14	8.60	Call	Currency Future	284.0000	307.0000	8.099	0	0	0
18/09/2009	\$ / R 2010/06/14	4.35	Call	Currency Future	3,391.0000	3,469.0000	2.300	0	0	0
18/09/2009	\$ / R 2010/06/14	9.15	Call	Currency Future	204.0000	219.0000	7.353	0	0	21,978
18/09/2009	\$ / R 2010/06/14	4.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
18/09/2009	\$ / R 2010/06/14	11.00	Call	Currency Future	82.0000	87.0000	6.098	0	0	0
18/09/2009	\$ / R 2010/06/14	12.15	Call	Currency Future	52.0000	56.0000	7.692	0	0	29,759
18/09/2009	\$ / R 2010/06/14	4.75	Call	Currency Future	2,993.0000	3,072.0000	2.639	0	0	0
18/09/2009	\$ / R 2010/06/14	10.80	Put	Currency Future	3,150.0000	3,078.0000	(2.286)	0	0	0
18/09/2009	\$ / R 2010/06/14	8.45	Put	Currency Future	1,025.0000	972.0000	(5.171)	0	0	0
18/09/2009	\$ / R 2010/06/14	12.55	Put	Currency Future	4,856.0000	4,780.0000	(1.565)	0	0	0
18/09/2009	\$ / R 2010/06/14	16.35	Put	Currency Future	8,621.0000	8,544.0000	(0.893)	0	0	0
18/09/2009	\$ / R 2010/06/14	4.50	Call	Currency Future	3,242.0000	3,320.0000	2.406	0	0	0
18/09/2009	\$ / R 2010/06/14	11.00	Put	Currency Future	3,343.0000	3,270.0000	(2.184)	0	0	0
18/09/2009	\$ / R 2010/06/14	4.75	Put	Currency Future	5.0000	5.0000	-	0	0	0
18/09/2009	\$ / R 2010/06/14	10.20	Call	Currency Future	118.0000	126.0000	6.780	0	0	0
18/09/2009	\$ / R 2010/06/14	16.80	Put	Currency Future	9,069.0000	8,992.0000	(0.849)	0	0	0
18/09/2009	\$ / R 2010/06/14	8.15	Put	Currency Future	797.0000	749.0000	(6.023)	0	0	0
18/09/2009	\$ / R 2010/06/14	8.55	Call	Currency Future	294.0000	317.0000	7.823	0	0	0
18/09/2009	\$ / R 2010/06/14	14.20	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
18/09/2009	\$ / R 2010/06/14	3.75	Call	Currency Future	3,990.0000	4,068.0000	1.955	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	\$ / R 2010/06/14	9.15	Put	Currency Future	1,615.0000	1,552.0000	(3.901)	0	0	0
18/09/2009	\$ / R 2010/06/14	14.70	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
18/09/2009	\$ / R 2010/06/14	12.50	Call	Currency Future	45.0000	48.0000	6.667	0	0	0
18/09/2009	\$ / R 2010/06/14	13.20	Call	Currency Future	35.0000	37.0000	5.714	0	0	0
18/09/2009	\$ / R 2010/06/14	5.75	Call	Currency Future	2,004.0000	2,082.0000	3.892	0	0	0
18/09/2009	\$ / R 2010/06/14	15.50	Put	Currency Future	7,777.0000	7,700.0000	(0.990)	0	0	0
18/09/2009	\$ / R 2010/06/14	5.75	Put	Currency Future	15.0000	15.0000	-	0	0	0
18/09/2009	\$ / R 2010/06/14	9.05	Call	Currency Future	216.0000	232.0000	7.407	0	0	0
18/09/2009	\$ / R 2010/06/14	6.55	Call	Currency Future	1,269.0000	1,341.0000	5.674	0	0	0
18/09/2009	\$ / R 2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	\$ / R 2010/06/14	5.20	Put	Currency Future	8.0000	8.0000	-	0	0	0
18/09/2009	\$ / R 2010/06/14	5.45	Call	Currency Future	2,299.0000	2,377.0000	3.393	0	0	0
18/09/2009	\$ / R 2010/06/14	9.00	Put	Currency Future	1,483.0000	1,422.0000	(4.113)	0	0	0
18/09/2009	\$ / R 2010/06/14	13.50	Call	Currency Future	32.0000	34.0000	6.250	0	0	0
18/09/2009	\$ / R 2010/06/14	14.00	Put	Currency Future	6,288.0000	6,212.0000	(1.209)	0	0	0
18/09/2009	\$ / R 2010/06/14	13.50	Put	Currency Future	5,793.0000	5,717.0000	(1.312)	0	0	0
18/09/2009	\$ / R 2010/06/14	6.55	Put	Currency Future	81.0000	74.0000	(8.642)	0	0	0
18/09/2009	\$ / R 2010/06/14	12.50	Put	Currency Future	4,806.0000	4,731.0000	(1.561)	0	0	0
18/09/2009	\$ / R 2010/06/14	4.85	Put	Currency Future	5.0000	5.0000	-	0	0	0
18/09/2009	\$ / R 2010/06/14	16.80	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
18/09/2009	\$ / R 2010/06/14	7.55	Put	Currency Future	416.0000	384.0000	(7.692)	0	0	0
18/09/2009	\$ / R 2010/06/14	14.00	Call	Currency Future	26.0000	29.0000	11.538	0	0	0
18/09/2009	\$ / R 2010/06/14	4.05	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
18/09/2009	\$ / R 2010/06/14	8.25	Call	Currency Future	359.0000	388.0000	8.078	0	0	0
18/09/2009	\$ / R 2010/06/14	5.85	Call	Currency Future	1,908.0000	1,984.0000	3.983	0	0	0
18/09/2009	\$ / R 2010/06/14	8.90	Call	Currency Future	236.0000	254.0000	7.627	0	0	0
18/09/2009	\$ / R 2010/06/14	14.80	Put	Currency Future	7,081.0000	7,004.0000	(1.087)	0	0	0
18/09/2009	\$ / R 2010/06/14	11.50	Put	Currency Future	3,829.0000	3,755.0000	(1.933)	0	0	0
18/09/2009	\$ / R 2010/06/14	13.05	Call	Currency Future	37.0000	39.0000	5.405	0	0	0
18/09/2009	\$ / R 2010/06/14	3.50	Call	Currency Future	4,239.0000	4,317.0000	1.840	0	0	0
18/09/2009	\$ / R 2010/06/14	4.05	Call	Currency Future	3,690.0000	3,768.0000	2.114	0	0	0
18/09/2009	\$ / R 2010/06/14	8.25	Put	Currency Future	871.0000	821.0000	(5.741)	0	0	0
18/09/2009	\$ / R 2010/06/14	5.85	Put	Currency Future	19.0000	17.0000	(10.526)	0	0	0
18/09/2009	\$ / R 2010/06/14	16.45	Put	Currency Future	8,721.0000	8,644.0000	(0.883)	0	0	0
18/09/2009	\$ / R 2010/06/14	14.80	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
18/09/2009	\$ / R 2010/06/14	12.05	Put	Currency Future	4,365.0000	4,291.0000	(1.695)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	\$ / R 2010/06/14	15.50	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
18/09/2009	\$ / R 2010/06/14	10.15	Call	Currency Future	121.0000	130.0000	7.438	0	0	0
18/09/2009	\$ / R 2010/06/14	8.30	Call	Currency Future	347.0000	375.0000	8.069	0	0	140
18/09/2009	\$ / R 2010/06/14	6.85	Call	Currency Future	1,028.0000	1,092.0000	6.226	0	0	0
18/09/2009	\$ / R 2010/06/14	10.75	Call	Currency Future	91.0000	97.0000	6.593	0	0	0
18/09/2009	\$ / R 2010/06/14	16.45	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
18/09/2009	\$ / R 2010/06/14	9.05	Put	Currency Future	1,527.0000	1,465.0000	(4.060)	0	0	0
18/09/2009	\$ / R 2010/06/14	12.05	Call	Currency Future	54.0000	58.0000	7.407	0	0	0
18/09/2009	\$ / R 2010/06/14	10.15	Put	Currency Future	2,532.0000	2,463.0000	(2.725)	0	0	0
18/09/2009	\$ / R 2010/06/14	11.85	Call	Currency Future	59.0000	63.0000	6.780	0	0	0
18/09/2009	\$ / R 2010/06/14	6.85	Put	Currency Future	139.0000	125.0000	(10.072)	0	0	0
18/09/2009	\$ / R 2010/06/14	10.75	Put	Currency Future	3,102.0000	3,030.0000	(2.321)	0	0	0
18/09/2009	\$ / R 2010/06/14	6.45	Call	Currency Future	1,356.0000	1,428.0000	5.310	0	0	0
18/09/2009	\$ / R 2010/06/14	11.05	Put	Currency Future	3,391.0000	3,319.0000	(2.123)	0	0	0
18/09/2009	\$ / R 2010/06/14	14.75	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
18/09/2009	\$ / R 2010/06/14	4.45	Call	Currency Future	3,292.0000	3,370.0000	2.369	0	0	0
18/09/2009	\$ / R 2010/06/14	4.95	Put	Currency Future	6.0000	6.0000	-	0	0	0
18/09/2009	\$ / R 2010/06/14	10.80	Call	Currency Future	89.0000	95.0000	6.742	0	0	0
18/09/2009	\$ / R 2010/06/14	11.40	Put	Currency Future	3,731.0000	3,658.0000	(1.957)	0	0	0
18/09/2009	\$ / R 2010/06/14	11.05	Call	Currency Future	80.0000	86.0000	7.500	0	0	0
18/09/2009	\$ / R 2010/06/14	4.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
18/09/2009	\$ / R 2010/06/14	11.40	Call	Currency Future	70.0000	75.0000	7.143	0	0	0
18/09/2009	\$ / R 2010/06/14	16.50	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
18/09/2009	\$ / R 2010/06/14	7.55	Call	Currency Future	604.0000	651.0000	7.781	0	0	0
18/09/2009	\$ / R 2010/06/14	10.20	Put	Currency Future	2,579.0000	2,509.0000	(2.714)	0	0	0
18/09/2009	\$ / R 2010/06/14	13.40	Call	Currency Future	33.0000	35.0000	6.061	0	0	0
18/09/2009	\$ / R 2010/06/14	7.20	Put	Currency Future	256.0000	233.0000	(8.984)	0	0	0
18/09/2009	\$ / R 2010/06/14	8.35	Call	Currency Future	336.0000	362.0000	7.738	0	0	0
18/09/2009	\$ / R 2010/06/14	13.40	Put	Currency Future	5,694.0000	5,618.0000	(1.335)	0	0	0
18/09/2009	\$ / R 2010/06/14	11.20	Call	Currency Future	75.0000	81.0000	8.000	0	0	0
18/09/2009	\$ / R 2010/06/14	6.45	Put	Currency Future	67.0000	61.0000	(8.955)	0	0	0
18/09/2009	\$ / R 2010/06/14	10.40	Call	Currency Future	107.0000	114.0000	6.542	0	0	0
18/09/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	2,206.0000	2,139.0000	(3.037)	0	0	0
18/09/2009	\$ / R 2010/06/14	10.70	Put	Currency Future	3,054.0000	2,982.0000	(2.358)	0	0	0
18/09/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	178.0000	191.0000	7.303	0	0	26,596
18/09/2009	\$ / R 2010/06/14	17.50	Call	Currency Future	5.0000	6.0000	20.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	\$ / R 2010/06/14	7.20	Call	Currency Future	794.0000	850.0000	7.053	0	0	0
18/09/2009	\$ / R 2010/06/14	4.00	Call	Currency Future	3,740.0000	3,818.0000	2.086	0	0	0
18/09/2009	\$ / R 2010/06/14	11.30	Put	Currency Future	3,634.0000	3,560.0000	(2.036)	0	0	0
18/09/2009	\$ / R 2010/06/14	8.35	Put	Currency Future	947.0000	895.0000	(5.491)	0	0	0
18/09/2009	\$ / R 2010/06/14	7.45	Put	Currency Future	366.0000	337.0000	(7.923)	0	0	0
18/09/2009	\$ / R 2010/06/14	6.90	Put	Currency Future	153.0000	138.0000	(9.804)	0	0	0
18/09/2009	\$ / R 2010/06/14	12.70	Call	Currency Future	42.0000	45.0000	7.143	0	0	0
18/09/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,839.0000	1,774.0000	(3.535)	0	0	0
18/09/2009	\$ / R 2010/06/14	17.50	Put	Currency Future	9,767.0000	9,689.0000	(0.799)	0	0	0
18/09/2009	\$ / R 2010/06/14	6.20	Call	Currency Future	1,580.0000	1,654.0000	4.684	0	0	0
18/09/2009	\$ / R 2010/06/14	8.60	Put	Currency Future	1,146.0000	1,090.0000	(4.887)	0	0	0
18/09/2009	\$ / R 2010/06/14	12.30	Call	Currency Future	49.0000	52.0000	6.122	0	0	0
18/09/2009	\$ / R 2010/06/14	4.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
18/09/2009	\$ / R 2010/06/14	7.45	Call	Currency Future	654.0000	704.0000	7.645	0	0	0
18/09/2009	\$ / R 2010/06/14	6.95	Put	Currency Future	168.0000	152.0000	(9.524)	0	0	0
18/09/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	2,768.0000	2,697.0000	(2.565)	0	0	0
18/09/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	145.0000	156.0000	7.586	0	0	0
18/09/2009	\$ / R 2010/06/14	12.70	Put	Currency Future	5,003.0000	4,928.0000	(1.499)	0	0	0
18/09/2009	\$ / R 2010/06/14	6.20	Put	Currency Future	41.0000	37.0000	(9.756)	0	0	0
18/09/2009	\$ / R 2010/06/14	6.15	Call	Currency Future	1,626.0000	1,701.0000	4.613	0	0	0
18/09/2009	\$ / R 2010/06/14	12.30	Put	Currency Future	4,610.0000	4,535.0000	(1.627)	0	0	0
18/09/2009	\$ / R 2010/06/14	14.20	Put	Currency Future	6,486.0000	6,409.0000	(1.187)	0	0	0
18/09/2009	\$ / R 2010/06/14	14.45	Put	Currency Future	6,733.0000	6,657.0000	(1.129)	0	0	0
18/09/2009	\$ / R 2010/06/14	7.95	Call	Currency Future	444.0000	479.0000	7.883	0	0	0
18/09/2009	\$ / R 2010/06/14	5.80	Put	Currency Future	17.0000	15.0000	(11.765)	0	0	0
18/09/2009	\$ / R 2010/06/14	5.90	Put	Currency Future	21.0000	19.0000	(9.524)	0	0	0
18/09/2009	\$ / R 2010/06/14	10.10	Call	Currency Future	124.0000	133.0000	7.258	0	0	0
18/09/2009	\$ / R 2010/06/14	10.70	Call	Currency Future	93.0000	99.0000	6.452	0	0	0
18/09/2009	\$ / R 2010/06/14	16.05	Put	Currency Future	8,323.0000	8,246.0000	(0.925)	0	0	0
18/09/2009	\$ / R 2010/06/14	11.20	Put	Currency Future	3,537.0000	3,464.0000	(2.064)	0	0	0
18/09/2009	\$ / R 2010/06/14	6.15	Put	Currency Future	37.0000	34.0000	(8.108)	0	0	0
18/09/2009	\$ / R 2010/06/14	8.55	Put	Currency Future	1,105.0000	1,050.0000	(4.977)	0	0	0
18/09/2009	\$ / R 2010/06/14	13.30	Call	Currency Future	34.0000	36.0000	5.882	0	0	0
18/09/2009	\$ / R 2010/06/14	14.75	Put	Currency Future	7,031.0000	6,954.0000	(1.095)	0	0	0
18/09/2009	\$ / R 2010/06/14	16.20	Put	Currency Future	8,472.0000	8,395.0000	(0.909)	0	0	0
18/09/2009	\$ / R 2010/06/14	14.45	Call	Currency Future	22.0000	24.0000	9.091	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	\$ / R 2010/06/14	6.95	Call	Currency Future	957.0000	1,019.0000	6.479	0	0	0
18/09/2009	\$ / R 2010/06/14	5.80	Call	Currency Future	1,956.0000	2,032.0000	3.885	0	0	0
18/09/2009	\$ / R 2010/06/14	9.50	Put	Currency Future	1,930.0000	1,864.0000	(3.420)	0	0	0
18/09/2009	\$ / R 2010/06/14	6.90	Call	Currency Future	992.0000	1,055.0000	6.351	0	0	0
18/09/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	137.0000	148.0000	8.029	0	0	0
18/09/2009	\$ / R 2010/06/14	8.30	Put	Currency Future	908.0000	858.0000	(5.507)	0	0	0
18/09/2009	\$ / R 2010/06/14	11.65	Call	Currency Future	64.0000	68.0000	6.250	0	0	0
18/09/2009	\$ / R 2010/06/14	8.45	Call	Currency Future	314.0000	339.0000	7.962	0	0	0
18/09/2009	\$ / R 2010/06/14	4.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	\$ / R 2010/06/14	13.30	Put	Currency Future	5,595.0000	5,519.0000	(1.358)	0	0	0
18/09/2009	\$ / R 2010/06/14	16.75	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
18/09/2009	\$ / R 2010/06/14	16.20	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
18/09/2009	\$ / R 2010/06/14	4.95	Call	Currency Future	2,795.0000	2,873.0000	2.791	0	0	0
18/09/2009	\$ / R 2010/06/14	4.80	Put	Currency Future	5.0000	5.0000	-	0	0	0
18/09/2009	\$ / R 2010/06/14	9.50	Call	Currency Future	169.0000	181.0000	7.101	0	0	0
18/09/2009	\$ / R 2010/06/14	4.90	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
18/09/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	2,299.0000	2,231.0000	(2.958)	0	0	0
18/09/2009	\$ / R 2010/06/14	5.05	Call	Currency Future	2,695.0000	2,774.0000	2.931	0	0	0
18/09/2009	\$ / R 2010/06/14	13.65	Put	Currency Future	5,941.0000	5,865.0000	(1.279)	0	0	0
18/09/2009	\$ / R 2010/06/14	8.50	Call	Currency Future	303.0000	328.0000	8.251	0	0	0
18/09/2009	\$ / R 2010/06/14	16.00	Put	Currency Future	8,274.0000	8,197.0000	(0.931)	0	0	0
18/09/2009	\$ / R 2010/06/14	16.75	Put	Currency Future	9,019.0000	8,942.0000	(0.854)	0	0	0
18/09/2009	\$ / R 2010/06/14	4.20	Call	Currency Future	3,541.0000	3,619.0000	2.203	0	0	0
18/09/2009	\$ / R 2010/06/14	5.45	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
18/09/2009	\$ / R 2010/06/14	5.95	Put	Currency Future	24.0000	22.0000	(8.333)	0	0	0
18/09/2009	\$ / R 2010/06/14	4.80	Call	Currency Future	2,944.0000	3,022.0000	2.649	0	0	0
18/09/2009	\$ / R 2010/06/14	5.90	Call	Currency Future	1,860.0000	1,936.0000	4.086	0	0	0
18/09/2009	\$ / R 2010/06/14	13.65	Call	Currency Future	30.0000	32.0000	6.667	0	0	0
18/09/2009	\$ / R 2010/06/14	16.00	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
18/09/2009	\$ / R 2010/06/14	4.85	Call	Currency Future	2,894.0000	2,972.0000	2.695	0	0	0
18/09/2009	\$ / R 2010/06/14	6.80	Call	Currency Future	1,065.0000	1,130.0000	6.103	0	0	0
18/09/2009	\$ / R 2010/06/14	4.90	Call	Currency Future	2,844.0000	2,922.0000	2.743	0	0	0
18/09/2009	\$ / R 2010/06/14	12.65	Put	Currency Future	4,954.0000	4,879.0000	(1.514)	0	0	0
18/09/2009	\$ / R 2010/06/14	6.80	Put	Currency Future	126.0000	113.0000	(10.317)	0	0	0
18/09/2009	\$ / R 2010/06/14	7.95	Put	Currency Future	656.0000	612.0000	(6.707)	0	0	0
18/09/2009	\$ / R 2010/06/14	7.80	Call	Currency Future	496.0000	534.0000	7.661	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	\$ / R	2010/06/14	16.50	Put	Currency Future	8,771.0000	8,693.0000	(0.889)	0	0	0
18/09/2009	\$ / R	2010/06/14	12.65	Call	Currency Future	43.0000	46.0000	6.977	0	0	0
18/09/2009	\$ / R	2010/06/14	8.50	Put	Currency Future	1,065.0000	1,011.0000	(5.070)	0	0	0
18/09/2009	\$ / R	2010/06/14	5.80	Put	Currency Future	17.0000	15.0000	(11.765)	0	0	0
18/09/2009	\$ / R	2010/06/14	11.45	Put	Currency Future	3,780.0000	3,706.0000	(1.958)	0	0	0
18/09/2009	\$ / R	2010/06/14	6.80	Put	Currency Future	126.0000	113.0000	(10.317)	0	0	0
18/09/2009	\$ / R	2010/06/14	5.05	Put	Currency Future	7.0000	7.0000	-	0	0	0
18/09/2009	\$ / R	2010/06/14	11.65	Put	Currency Future	3,975.0000	3,901.0000	(1.862)	0	0	0
18/09/2009	\$ / R	2010/06/14	14.70	Put	Currency Future	6,982.0000	6,905.0000	(1.103)	0	0	0
18/09/2009	\$ / R	2010/06/14	16.30	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
18/09/2009	\$ / R	2010/06/14	11.80	Call	Currency Future	60.0000	65.0000	8.333	0	0	0
18/09/2009	\$ / R	2010/06/14	6.05	Call	Currency Future	1,719.0000	1,794.0000	4.363	0	0	0
18/09/2009	\$ / R	2010/06/14	16.70	Put	Currency Future	8,970.0000	8,892.0000	(0.870)	0	0	0
18/09/2009	\$ / R	2010/06/14	11.45	Call	Currency Future	68.0000	73.0000	7.353	0	0	0
18/09/2009	\$ / R	2010/06/14	7.80	Put	Currency Future	557.0000	517.0000	(7.181)	0	0	0
18/09/2009	\$ / R	2010/06/14	8.95	Put	Currency Future	1,440.0000	1,380.0000	(4.167)	0	0	0
18/09/2009	\$ / R	2010/06/14	14.60	Put	Currency Future	6,882.0000	6,806.0000	(1.104)	0	0	0
18/09/2009	\$ / R	2010/06/14	6.05	Put	Currency Future	30.0000	27.0000	(10.000)	0	0	0
18/09/2009	\$ / R	2010/06/14	4.80	Call	Currency Future	2,944.0000	3,022.0000	2.649	0	0	0
18/09/2009	\$ / R	2010/06/14	14.70	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
18/09/2009	\$ / R	2010/06/14	11.80	Put	Currency Future	4,122.0000	4,048.0000	(1.795)	0	0	0
18/09/2009	\$ / R	2010/06/14	14.55	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
18/09/2009	\$ / R	2010/06/14	16.05	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
18/09/2009	\$ / R	2010/06/14	9.55	Put	Currency Future	1,976.0000	1,910.0000	(3.340)	0	0	0
18/09/2009	\$ / R	2010/06/14	4.80	Put	Currency Future	5.0000	5.0000	-	0	0	0
18/09/2009	\$ / R	2010/06/14	14.30	Put	Currency Future	6,585.0000	6,508.0000	(1.169)	0	0	0
18/09/2009	\$ / R	2010/06/14	16.30	Put	Currency Future	8,572.0000	8,494.0000	(0.910)	0	0	0
18/09/2009	\$ / R	2010/06/14	13.45	Call	Currency Future	32.0000	34.0000	6.250	0	0	0
18/09/2009	\$ / R	2010/06/14	3.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	\$ / R	2010/06/14	4.15	Call	Currency Future	3,590.0000	3,669.0000	2.201	0	0	0
18/09/2009	\$ / R	2010/06/14	14.55	Put	Currency Future	6,833.0000	6,756.0000	(1.127)	0	0	0
18/09/2009	\$ / R	2010/06/14	13.05	Put	Currency Future	5,348.0000	5,272.0000	(1.421)	0	0	0
18/09/2009	\$ / R	2010/06/14	14.05	Put	Currency Future	6,337.0000	6,261.0000	(1.199)	0	0	0
18/09/2009	\$ / R	2010/06/14	11.85	Put	Currency Future	4,170.0000	4,096.0000	(1.775)	0	0	0
18/09/2009	\$ / R	2010/06/14	5.80	Call	Currency Future	1,956.0000	2,032.0000	3.885	0	0	0
18/09/2009	\$ / R	2010/06/14	12.80	Put	Currency Future	5,102.0000	5,026.0000	(1.490)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	\$ / R 2010/06/14	7.60	Put	Currency Future	442.0000	409.0000	(7.466)	0	0	0
18/09/2009	\$ / R 2010/06/14	13.45	Put	Currency Future	5,743.0000	5,667.0000	(1.323)	0	0	0
18/09/2009	\$ / R 2010/06/14	11.75	Call	Currency Future	62.0000	66.0000	6.452	0	0	0
18/09/2009	\$ / R 2010/06/14	4.15	Put	Currency Future	2.0000	2.0000	-	0	0	0
18/09/2009	\$ / R 2010/06/14	14.60	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
18/09/2009	\$ / R 2010/06/14	14.70	Put	Currency Future	6,982.0000	6,905.0000	(1.103)	0	0	0
18/09/2009	\$ / R 2010/06/14	5.55	Call	Currency Future	2,201.0000	2,279.0000	3.544	0	0	0
18/09/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	127.0000	136.0000	7.087	0	0	0
18/09/2009	\$ / R 2010/06/14	14.05	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
18/09/2009	\$ / R 2010/06/14	9.25	Put	Currency Future	1,704.0000	1,640.0000	(3.756)	0	0	0
18/09/2009	\$ / R 2010/06/14	12.70	Call	Currency Future	42.0000	45.0000	7.143	0	0	0
18/09/2009	\$ / R 2010/06/14	6.80	Call	Currency Future	1,065.0000	1,130.0000	6.103	0	0	0
18/09/2009	\$ / R 2010/06/14	12.80	Call	Currency Future	40.0000	43.0000	7.500	0	0	0
18/09/2009	\$ / R 2010/06/14	8.05	Put	Currency Future	725.0000	679.0000	(6.345)	0	0	0
18/09/2009	\$ / R 2010/06/14	13.35	Put	Currency Future	5,645.0000	5,569.0000	(1.346)	0	0	0
18/09/2009	\$ / R 2010/06/14	9.00	Call	Currency Future	222.0000	239.0000	7.658	0	0	0
18/09/2009	\$ / R 2010/06/14	4.70	Call	Currency Future	3,043.0000	3,121.0000	2.563	0	0	0
18/09/2009	\$ / R 2010/06/14	16.55	Put	Currency Future	8,820.0000	8,743.0000	(0.873)	0	0	0
18/09/2009	\$ / R 2010/06/14	4.55	Call	Currency Future	3,192.0000	3,270.0000	2.444	0	0	0
18/09/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	2,438.0000	2,369.0000	(2.830)	0	0	0
18/09/2009	\$ / R 2010/06/14	7.05	Put	Currency Future	201.0000	182.0000	(9.453)	0	0	0
18/09/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	178.0000	191.0000	7.303	0	0	3,163
18/09/2009	\$ / R 2010/06/14	12.70	Put	Currency Future	5,003.0000	4,928.0000	(1.499)	0	0	0
18/09/2009	\$ / R 2010/06/14	14.30	Call	Currency Future	24.0000	25.0000	4.167	0	0	0
18/09/2009	\$ / R 2010/06/14	8.00	Call	Currency Future	429.0000	462.0000	7.692	0	0	0
18/09/2009	\$ / R 2010/06/14	16.15	Put	Currency Future	8,423.0000	8,345.0000	(0.926)	0	0	0
18/09/2009	\$ / R 2010/06/14	5.70	Call	Currency Future	2,053.0000	2,131.0000	3.799	0	0	0
18/09/2009	\$ / R 2010/06/14	7.05	Call	Currency Future	889.0000	949.0000	6.749	0	0	0
18/09/2009	\$ / R 2010/06/14	7.90	Put	Currency Future	622.0000	580.0000	(6.752)	0	0	0
18/09/2009	\$ / R 2010/06/14	6.00	Call	Currency Future	1,766.0000	1,841.0000	4.247	0	0	0
18/09/2009	\$ / R 2010/06/14	11.70	Put	Currency Future	4,024.0000	3,950.0000	(1.839)	0	0	0
18/09/2009	\$ / R 2010/06/14	12.35	Put	Currency Future	4,659.0000	4,584.0000	(1.610)	0	0	0
18/09/2009	\$ / R 2010/06/14	4.55	Put	Currency Future	3.0000	3.0000	-	0	0	0
18/09/2009	\$ / R 2010/06/14	7.90	Call	Currency Future	461.0000	497.0000	7.809	0	0	0
18/09/2009	\$ / R 2010/06/14	7.60	Call	Currency Future	581.0000	626.0000	7.745	0	0	0
18/09/2009	\$ / R 2010/06/14	10.60	Put	Currency Future	2,958.0000	2,887.0000	(2.400)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	\$ / R 2010/06/14	3.80	Call	Currency Future	3,940.0000	4,018.0000	1.980	0	0	0
18/09/2009	\$ / R 2010/06/14	4.70	Put	Currency Future	4.0000	4.0000	-	0	0	0
18/09/2009	\$ / R 2010/06/14	16.55	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
18/09/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,839.0000	1,774.0000	(3.535)	0	0	0
18/09/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	165.0000	177.0000	7.273	0	0	0
18/09/2009	\$ / R 2010/06/14	16.60	Put	Currency Future	8,870.0000	8,793.0000	(0.868)	0	0	0
18/09/2009	\$ / R 2010/06/14	11.70	Call	Currency Future	63.0000	67.0000	6.349	0	0	0
18/09/2009	\$ / R 2010/06/14	4.65	Put	Currency Future	4.0000	4.0000	-	0	0	0
18/09/2009	\$ / R 2010/06/14	8.05	Call	Currency Future	414.0000	446.0000	7.729	0	0	0
18/09/2009	\$ / R 2010/06/14	11.60	Call	Currency Future	65.0000	69.0000	6.154	0	0	0
18/09/2009	\$ / R 2010/06/14	8.95	Call	Currency Future	229.0000	247.0000	7.860	0	0	0
18/09/2009	\$ / R 2010/06/14	16.60	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
18/09/2009	\$ / R 2010/06/14	13.70	Call	Currency Future	30.0000	32.0000	6.667	0	0	0
18/09/2009	\$ / R 2010/06/14	13.35	Call	Currency Future	33.0000	36.0000	9.091	0	0	0
18/09/2009	\$ / R 2010/06/14	13.75	Put	Currency Future	6,041.0000	5,964.0000	(1.275)	0	0	0
18/09/2009	\$ / R 2010/06/14	13.10	Put	Currency Future	5,397.0000	5,322.0000	(1.390)	0	0	0
18/09/2009	\$ / R 2010/06/14	6.00	Put	Currency Future	27.0000	24.0000	(11.111)	0	0	0
18/09/2009	\$ / R 2010/06/14	13.70	Put	Currency Future	5,991.0000	5,915.0000	(1.269)	0	0	0
18/09/2009	\$ / R 2010/06/14	12.55	Call	Currency Future	44.0000	47.0000	6.818	0	0	0
18/09/2009	\$ / R 2010/06/14	8.10	Call	Currency Future	399.0000	431.0000	8.020	0	0	0
18/09/2009	\$ / R 2010/06/14	6.70	Put	Currency Future	105.0000	96.0000	(8.571)	0	0	0
18/09/2009	\$ / R 2010/06/14	7.00	Call	Currency Future	923.0000	983.0000	6.501	0	0	0
18/09/2009	\$ / R 2010/06/14	10.70	Call	Currency Future	93.0000	99.0000	6.452	0	0	0
18/09/2009	\$ / R 2010/06/14	5.65	Call	Currency Future	2,102.0000	2,180.0000	3.711	0	0	0
18/09/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	141.0000	152.0000	7.801	0	0	0
18/09/2009	\$ / R 2010/06/14	9.30	Put	Currency Future	1,749.0000	1,685.0000	(3.659)	0	0	0
18/09/2009	\$ / R 2010/06/14	8.75	Put	Currency Future	1,270.0000	1,212.0000	(4.567)	0	0	0
18/09/2009	\$ / R 2010/06/14	8.10	Put	Currency Future	760.0000	714.0000	(6.053)	0	0	0
18/09/2009	\$ / R 2010/06/14	11.75	Put	Currency Future	4,073.0000	3,999.0000	(1.817)	0	0	0
18/09/2009	\$ / R 2010/06/14	8.90	Put	Currency Future	1,397.0000	1,337.0000	(4.295)	0	0	0
18/09/2009	\$ / R 2010/06/14	14.15	Put	Currency Future	6,436.0000	6,360.0000	(1.181)	0	0	0
18/09/2009	\$ / R 2010/06/14	6.70	Call	Currency Future	1,144.0000	1,213.0000	6.031	0	0	0
18/09/2009	\$ / R 2010/06/14	7.00	Put	Currency Future	184.0000	166.0000	(9.783)	0	0	0
18/09/2009	\$ / R 2010/06/14	4.35	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
18/09/2009	\$ / R 2010/06/14	5.65	Put	Currency Future	13.0000	13.0000	-	0	0	0
18/09/2009	\$ / R 2010/06/14	7.10	Put	Currency Future	218.0000	198.0000	(9.174)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	\$ / R 2010/06/14	13.75	Call	Currency Future	29.0000	31.0000	6.897	0	0	0
18/09/2009	\$ / R 2010/06/14	16.15	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
18/09/2009	\$ / R 2010/06/14	5.70	Put	Currency Future	14.0000	14.0000	-	0	0	0
18/09/2009	\$ / R 2010/06/14	11.55	Put	Currency Future	3,877.0000	3,804.0000	(1.883)	0	0	0
18/09/2009	\$ / R 2010/06/14	13.20	Put	Currency Future	5,496.0000	5,420.0000	(1.383)	0	0	0
18/09/2009	\$ / R 2010/06/14	5.35	Call	Currency Future	2,398.0000	2,476.0000	3.253	0	0	0
18/09/2009	\$ / R 2010/06/14	6.65	Call	Currency Future	1,185.0000	1,255.0000	5.907	0	0	0
18/09/2009	\$ / R 2010/06/14	10.00	Put	Currency Future	2,392.0000	2,323.0000	(2.885)	0	0	0
18/09/2009	\$ / R 2010/06/14	11.60	Put	Currency Future	3,926.0000	3,852.0000	(1.885)	0	0	0
18/09/2009	\$ / R 2010/06/14	13.80	Call	Currency Future	29.0000	31.0000	6.897	0	0	0
18/09/2009	\$ / R 2010/06/14	14.15	Call	Currency Future	25.0000	27.0000	8.000	0	0	0
18/09/2009	\$ / R 2010/06/14	7.80	Call	Currency Future	496.0000	534.0000	7.661	0	0	21,795
18/09/2009	\$ / R 2010/06/14	13.00	Put	Currency Future	5,299.0000	5,223.0000	(1.434)	0	0	0
18/09/2009	\$ / R 2010/06/14	5.35	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
18/09/2009	\$ / R 2010/06/14	6.65	Put	Currency Future	96.0000	88.0000	(8.333)	0	0	0
18/09/2009	\$ / R 2010/06/14	7.30	Put	Currency Future	297.0000	272.0000	(8.418)	0	0	0
18/09/2009	\$ / R 2010/06/14	13.80	Put	Currency Future	6,090.0000	6,014.0000	(1.248)	0	0	0
18/09/2009	\$ / R 2010/06/14	11.90	Put	Currency Future	4,219.0000	4,145.0000	(1.754)	0	0	0
18/09/2009	\$ / R 2010/06/14	13.00	Call	Currency Future	37.0000	40.0000	8.108	0	0	0
18/09/2009	\$ / R 2010/06/14	10.70	Put	Currency Future	3,054.0000	2,982.0000	(2.358)	0	0	0
18/09/2009	\$ / R 2010/06/14	6.35	Call	Currency Future	1,444.0000	1,518.0000	5.125	0	0	0
18/09/2009	\$ / R 2010/06/14	13.15	Put	Currency Future	5,447.0000	5,371.0000	(1.395)	0	0	0
18/09/2009	\$ / R 2010/06/14	13.60	Put	Currency Future	5,892.0000	5,816.0000	(1.290)	0	0	0
18/09/2009	\$ / R 2010/06/14	16.35	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
18/09/2009	\$ / R 2010/06/14	8.40	Put	Currency Future	986.0000	933.0000	(5.375)	0	0	0
18/09/2009	\$ / R 2010/06/14	13.60	Call	Currency Future	31.0000	33.0000	6.452	0	0	0
18/09/2009	\$ / R 2010/06/14	13.15	Call	Currency Future	36.0000	38.0000	5.556	0	0	0
18/09/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	2,253.0000	2,185.0000	(3.018)	0	0	0
18/09/2009	\$ / R 2010/06/14	7.30	Call	Currency Future	736.0000	789.0000	7.201	0	0	0
18/09/2009	\$ / R 2010/06/14	8.40	Call	Currency Future	324.0000	350.0000	8.025	0	0	0
18/09/2009	\$ / R 2010/06/14	14.35	Put	Currency Future	6,634.0000	6,558.0000	(1.146)	0	0	0
18/09/2009	\$ / R 2010/06/14	11.15	Call	Currency Future	77.0000	82.0000	6.494	0	0	0
18/09/2009	\$ / R 2010/06/14	6.35	Put	Currency Future	56.0000	51.0000	(8.929)	0	0	0
18/09/2009	\$ / R 2010/06/14	11.15	Put	Currency Future	3,488.0000	3,415.0000	(2.093)	0	0	0
18/09/2009	\$ / R 2010/06/14	7.65	Put	Currency Future	469.0000	435.0000	(7.249)	0	0	0
18/09/2009	\$ / R 2010/06/14	6.30	Call	Currency Future	1,489.0000	1,563.0000	4.970	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	\$ / R 2010/06/14	8.00	Put	Currency Future	690.0000	645.0000	(6.522)	0	0	0
18/09/2009	\$ / R 2010/06/14	15.80	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
18/09/2009	\$ / R 2010/06/14	14.35	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
18/09/2009	\$ / R 2010/06/14	6.25	Put	Currency Future	46.0000	41.0000	(10.870)	0	0	0
18/09/2009	\$ / R 2010/06/14	7.10	Call	Currency Future	857.0000	915.0000	6.768	0	0	0
18/09/2009	\$ / R 2010/06/14	4.65	Call	Currency Future	3,093.0000	3,171.0000	2.522	0	0	0
18/09/2009	\$ / R 2010/06/14	6.25	Call	Currency Future	1,534.0000	1,608.0000	4.824	0	0	0
18/09/2009	\$ / R 2010/06/14	10.60	Call	Currency Future	97.0000	104.0000	7.216	0	0	0
18/09/2009	\$ / R 2010/06/14	16.25	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
18/09/2009	\$ / R 2010/06/14	4.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
18/09/2009	\$ / R 2010/06/14	6.10	Call	Currency Future	1,672.0000	1,747.0000	4.486	0	0	0
18/09/2009	\$ / R 2010/06/14	4.25	Call	Currency Future	3,491.0000	3,569.0000	2.234	0	0	0
18/09/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	165.0000	177.0000	7.273	0	0	0
18/09/2009	\$ / R 2010/06/14	9.30	Call	Currency Future	188.0000	202.0000	7.447	0	0	0
18/09/2009	\$ / R 2010/06/14	11.35	Put	Currency Future	3,682.0000	3,609.0000	(1.983)	0	0	0
18/09/2009	\$ / R 2010/06/14	12.25	Put	Currency Future	4,561.0000	4,486.0000	(1.644)	0	0	0
18/09/2009	\$ / R 2010/06/14	7.25	Put	Currency Future	276.0000	252.0000	(8.696)	0	0	0
18/09/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	1,976.0000	1,910.0000	(3.340)	0	0	0
18/09/2009	\$ / R 2010/06/14	5.25	Call	Currency Future	2,497.0000	2,575.0000	3.124	0	0	0
18/09/2009	\$ / R 2010/06/14	6.10	Put	Currency Future	33.0000	30.0000	(9.091)	0	0	0
18/09/2009	\$ / R 2010/06/14	12.25	Call	Currency Future	50.0000	53.0000	6.000	0	0	0
18/09/2009	\$ / R 2010/06/14	7.25	Call	Currency Future	765.0000	819.0000	7.059	0	0	0
18/09/2009	\$ / R 2010/06/14	7.70	Call	Currency Future	536.0000	578.0000	7.836	0	0	0
18/09/2009	\$ / R 2010/06/14	4.30	Call	Currency Future	3,441.0000	3,519.0000	2.267	0	0	0
18/09/2009	\$ / R 2010/06/14	15.75	Put	Currency Future	8,025.0000	7,948.0000	(0.960)	0	0	0
18/09/2009	\$ / R 2010/06/14	12.35	Call	Currency Future	48.0000	51.0000	6.250	0	0	0
18/09/2009	\$ / R 2010/06/14	7.70	Put	Currency Future	497.0000	461.0000	(7.243)	0	0	0
18/09/2009	\$ / R 2010/06/14	15.75	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
18/09/2009	\$ / R 2010/06/14	11.35	Call	Currency Future	71.0000	76.0000	7.042	0	0	0
18/09/2009	\$ / R 2010/06/14	5.30	Put	Currency Future	9.0000	9.0000	-	0	0	0
18/09/2009	\$ / R 2010/06/14	14.25	Put	Currency Future	6,535.0000	6,459.0000	(1.163)	0	0	0
18/09/2009	\$ / R 2010/06/14	10.25	Put	Currency Future	2,626.0000	2,556.0000	(2.666)	0	0	0
18/09/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	2,206.0000	2,139.0000	(3.037)	0	0	0
18/09/2009	\$ / R 2010/06/14	4.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
18/09/2009	\$ / R 2010/06/14	11.55	Call	Currency Future	66.0000	71.0000	7.576	0	0	0
18/09/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	2,345.0000	2,277.0000	(2.900)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	145.0000	156.0000	7.586	0	0	0
18/09/2009	\$ / R 2010/06/14	5.30	Call	Currency Future	2,448.0000	2,526.0000	3.186	0	0	0
18/09/2009	\$ / R 2010/06/14	5.10	Put	Currency Future	7.0000	7.0000	-	0	0	0
18/09/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	2,253.0000	2,185.0000	(3.018)	0	0	0
18/09/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	2,345.0000	2,277.0000	(2.900)	0	0	0
18/09/2009	\$ / R 2010/06/14	6.30	Put	Currency Future	50.0000	46.0000	(8.000)	0	0	0
18/09/2009	\$ / R 2010/06/14	5.10	Call	Currency Future	2,646.0000	2,724.0000	2.948	0	0	0
18/09/2009	\$ / R 2010/06/14	14.50	Put	Currency Future	6,783.0000	6,707.0000	(1.120)	0	0	0
18/09/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	134.0000	144.0000	7.463	0	0	0
18/09/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	134.0000	144.0000	7.463	0	0	0
18/09/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	109.0000	117.0000	7.339	0	0	0
18/09/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,884.0000	1,819.0000	(3.450)	0	0	0
18/09/2009	\$ / R 2010/06/14	8.80	Put	Currency Future	1,312.0000	1,253.0000	(4.497)	0	0	0
18/09/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	2,720.0000	2,650.0000	(2.574)	0	0	0
18/09/2009	\$ / R 2010/06/14	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	\$ / R 2010/06/14	8.70	Put	Currency Future	1,228.0000	1,171.0000	(4.642)	0	0	0
18/09/2009	\$ / R 2010/06/14	12.45	Call	Currency Future	46.0000	49.0000	6.522	0	0	0
18/09/2009	\$ / R 2010/06/14	15.80	Put	Currency Future	8,075.0000	7,998.0000	(0.954)	0	0	0
18/09/2009	\$ / R 2010/06/14	14.25	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
18/09/2009	\$ / R 2010/06/14	12.45	Put	Currency Future	4,757.0000	4,682.0000	(1.577)	0	0	0
18/09/2009	\$ / R 2010/06/14	11.25	Call	Currency Future	74.0000	79.0000	6.757	0	0	0
18/09/2009	\$ / R 2010/06/14	5.25	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
18/09/2009	\$ / R 2010/06/14	8.85	Put	Currency Future	1,354.0000	1,295.0000	(4.357)	0	0	0
18/09/2009	\$ / R 2010/06/14	6.75	Call	Currency Future	1,103.0000	1,171.0000	6.165	0	0	0
18/09/2009	\$ / R 2010/06/14	9.20	Put	Currency Future	1,659.0000	1,596.0000	(3.797)	0	0	0
18/09/2009	\$ / R 2010/06/14	14.50	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
18/09/2009	\$ / R 2010/06/14	7.50	Put	Currency Future	390.0000	360.0000	(7.692)	0	0	0
18/09/2009	\$ / R 2010/06/14	11.25	Put	Currency Future	3,585.0000	3,512.0000	(2.036)	0	0	0
18/09/2009	\$ / R 2010/06/14	9.60	Call	Currency Future	160.0000	172.0000	7.500	0	0	0
18/09/2009	\$ / R 2010/06/14	7.50	Call	Currency Future	629.0000	677.0000	7.631	0	0	0
18/09/2009	\$ / R 2010/06/14	9.20	Call	Currency Future	198.0000	213.0000	7.576	0	0	21,795
18/09/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	141.0000	152.0000	7.801	0	0	0
18/09/2009	\$ / R 2010/06/14	15.70	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
18/09/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	173.0000	186.0000	7.514	0	0	0
18/09/2009	\$ / R 2010/06/14	5.50	Put	Currency Future	11.0000	11.0000	-	0	0	0
18/09/2009	\$ / R 2010/06/14	8.70	Call	Currency Future	267.0000	288.0000	7.865	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	\$ / R	2010/06/14	12.40	Put	Currency Future	4,708.0000	4,633.0000	(1.593)	0	0	0
18/09/2009	\$ / R	2010/06/14	6.70	Put	Currency Future	105.0000	96.0000	(8.571)	0	0	0
18/09/2009	\$ / R	2010/06/14	6.75	Put	Currency Future	114.0000	104.0000	(8.772)	0	0	0
18/09/2009	\$ / R	2010/06/14	10.25	Call	Currency Future	115.0000	123.0000	6.957	0	0	0
18/09/2009	\$ / R	2010/06/14	11.90	Call	Currency Future	58.0000	62.0000	6.897	0	0	21,978
18/09/2009	\$ / R	2010/06/14	15.70	Put	Currency Future	7,976.0000	7,899.0000	(0.965)	0	0	0
18/09/2009	\$ / R	2010/06/14	12.20	Call	Currency Future	51.0000	54.0000	5.882	0	0	0
18/09/2009	\$ / R	2010/06/14	9.60	Put	Currency Future	2,022.0000	1,955.0000	(3.314)	0	0	0
18/09/2009	\$ / R	2010/06/14	10.30	Put	Currency Future	2,673.0000	2,603.0000	(2.619)	0	0	0
18/09/2009	\$ / R	2010/06/14	15.95	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
18/09/2009	\$ / R	2010/06/14	8.85	Call	Currency Future	243.0000	262.0000	7.819	0	0	0
18/09/2009	\$ / R	2010/06/14	10.10	Put	Currency Future	2,485.0000	2,416.0000	(2.777)	0	0	0
18/09/2009	\$ / R	2010/06/14	10.50	Put	Currency Future	2,863.0000	2,792.0000	(2.480)	0	0	0
18/09/2009	\$ / R	2010/06/14	12.00	Put	Currency Future	4,317.0000	4,242.0000	(1.737)	0	0	0
18/09/2009	\$ / R	2010/06/14	6.70	Call	Currency Future	1,144.0000	1,213.0000	6.031	0	0	0
18/09/2009	\$ / R	2010/06/14	12.60	Call	Currency Future	43.0000	46.0000	6.977	0	0	0
18/09/2009	\$ / R	2010/06/14	11.10	Put	Currency Future	3,440.0000	3,367.0000	(2.122)	0	0	0
18/09/2009	\$ / R	2010/06/14	12.00	Call	Currency Future	55.0000	59.0000	7.273	0	0	0
18/09/2009	\$ / R	2010/06/14	12.40	Call	Currency Future	47.0000	50.0000	6.383	0	0	0
18/09/2009	\$ / R	2010/06/14	5.70	Call	Currency Future	2,053.0000	2,131.0000	3.799	0	0	0
18/09/2009	\$ / R	2010/06/14	12.60	Put	Currency Future	4,905.0000	4,829.0000	(1.549)	0	0	0
18/09/2009	\$ / R	2010/06/14	6.60	Call	Currency Future	1,227.0000	1,298.0000	5.786	0	0	0
18/09/2009	\$ / R	2010/06/14	7.80	Put	Currency Future	557.0000	517.0000	(7.181)	0	0	0
18/09/2009	\$ / R	2010/06/14	10.30	Call	Currency Future	112.0000	120.0000	7.143	0	0	0
18/09/2009	\$ / R	2010/06/14	3.70	Call	Currency Future	4,039.0000	4,118.0000	1.956	0	0	0
18/09/2009	\$ / R	2010/06/14	6.60	Put	Currency Future	88.0000	81.0000	(7.955)	0	0	0
18/09/2009	\$ / R	2010/06/14	5.70	Put	Currency Future	14.0000	14.0000	-	0	0	0
18/09/2009	\$ / R	2010/06/14	11.10	Call	Currency Future	78.0000	84.0000	7.692	0	0	0
18/09/2009	\$ / R	2010/06/14	3.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	\$ / R	2010/06/14	10.50	Call	Currency Future	102.0000	109.0000	6.863	0	0	0
18/09/2009	\$ / R	2010/06/14	5.60	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
18/09/2009	\$ / R	2010/06/14	4.70	Put	Currency Future	4.0000	4.0000	-	0	0	0
18/09/2009	\$ / R	2010/06/14	9.75	Put	Currency Future	2,160.0000	2,093.0000	(3.102)	0	0	0
18/09/2009	\$ / R	2010/06/14	5.60	Call	Currency Future	2,151.0000	2,229.0000	3.626	0	0	0
18/09/2009	\$ / R	2010/06/14	4.70	Call	Currency Future	3,043.0000	3,121.0000	2.563	0	0	0
18/09/2009	\$ / R	2010/06/14	7.95	Call	Currency Future	444.0000	479.0000	7.883	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	\$ / R 2010/06/14	9.70	Call	Currency Future	153.0000	164.0000	7.190	0	0	0
18/09/2009	\$ / R 2010/06/14	4.60	Put	Currency Future	4.0000	4.0000	-	0	0	0
18/09/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	2,673.0000	2,603.0000	(2.619)	0	0	0
18/09/2009	\$ / R 2010/06/14	9.70	Put	Currency Future	2,114.0000	2,047.0000	(3.169)	0	0	0
18/09/2009	\$ / R 2010/06/14	13.10	Call	Currency Future	36.0000	39.0000	8.333	0	0	0
18/09/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	112.0000	120.0000	7.143	0	0	0
18/09/2009	\$ / R 2010/06/14	12.10	Put	Currency Future	4,414.0000	4,340.0000	(1.676)	0	0	0
18/09/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	2,299.0000	2,231.0000	(2.958)	0	0	0
18/09/2009	\$ / R 2010/06/14	9.75	Call	Currency Future	149.0000	160.0000	7.383	0	0	0
18/09/2009	\$ / R 2010/06/14	4.60	Call	Currency Future	3,142.0000	3,221.0000	2.514	0	0	0
18/09/2009	\$ / R 2010/06/14	5.20	Call	Currency Future	2,547.0000	2,625.0000	3.062	0	0	0
18/09/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	173.0000	186.0000	7.514	0	0	0
18/09/2009	\$ / R 2010/06/14	9.35	Put	Currency Future	1,794.0000	1,729.0000	(3.623)	0	0	0
18/09/2009	\$ / R 2010/06/14	12.10	Call	Currency Future	53.0000	57.0000	7.547	0	0	0
18/09/2009	\$ / R 2010/06/14	9.35	Call	Currency Future	183.0000	196.0000	7.104	0	0	0
18/09/2009	\$ / R 2010/06/14	7.35	Call	Currency Future	708.0000	760.0000	7.345	0	0	0
18/09/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,884.0000	1,819.0000	(3.450)	0	0	0
18/09/2009	\$ / R 2010/06/14	9.25	Call	Currency Future	193.0000	207.0000	7.254	0	0	0
18/09/2009	\$ / R 2010/06/14	7.35	Put	Currency Future	319.0000	293.0000	(8.150)	0	0	0
18/09/2009	\$ / R 2010/06/14	7.95	Put	Currency Future	656.0000	612.0000	(6.707)	0	0	0
18/09/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	137.0000	148.0000	8.029	0	0	0
18/09/2009	\$ / R 2010/06/14	7.85	Put	Currency Future	589.0000	548.0000	(6.961)	0	0	0
18/09/2009	\$ / R 2010/06/14	10.55	Call	Currency Future	99.0000	107.0000	8.081	0	0	0
18/09/2009	\$ / R 2010/06/14	9.10	Call	Currency Future	210.0000	226.0000	7.619	0	0	0
18/09/2009	\$ / R 2010/06/14	10.55	Put	Currency Future	2,911.0000	2,840.0000	(2.439)	0	0	0
18/09/2009	\$ / R 2010/06/14	9.10	Put	Currency Future	1,571.0000	1,509.0000	(3.947)	0	0	0
18/09/2009	\$ / R 2010/06/14	10.65	Call	Currency Future	95.0000	102.0000	7.368	0	0	0
18/09/2009	\$ / R 2010/06/14	15.95	Put	Currency Future	8,224.0000	8,147.0000	(0.936)	0	0	0
18/09/2009	\$ / R 2010/06/14	10.65	Put	Currency Future	3,006.0000	2,935.0000	(2.362)	0	0	0
18/09/2009	\$ / R 2010/06/14	7.15	Put	Currency Future	236.0000	215.0000	(8.898)	0	0	0
18/09/2009	\$ / R 2010/06/14	12.75	Call	Currency Future	41.0000	44.0000	7.317	0	0	0
18/09/2009	\$ / R 2010/06/14	7.85	Call	Currency Future	478.0000	515.0000	7.741	0	0	0
18/09/2009	\$ / R 2010/06/14	10.45	Put	Currency Future	2,815.0000	2,745.0000	(2.487)	0	0	0
18/09/2009	\$ / R 2010/06/14	5.95	Put	Currency Future	24.0000	22.0000	(8.333)	0	0	0
18/09/2009	\$ / R 2010/06/14	7.15	Call	Currency Future	825.0000	882.0000	6.909	0	0	0
18/09/2009	\$ / R 2010/06/14	12.75	Put	Currency Future	5,052.0000	4,977.0000	(1.485)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	\$ / R	2010/06/14	10.45	Call	Currency Future	104.0000	112.0000	7.692	0	0	0
18/09/2009	\$ / R	2010/06/14	6.95	Call	Currency Future	957.0000	1,019.0000	6.479	0	0	0
18/09/2009	\$ / R	2010/06/14	10.35	Call	Currency Future	109.0000	117.0000	7.339	0	0	0
18/09/2009	\$ / R	2010/06/14	6.95	Put	Currency Future	168.0000	152.0000	(9.524)	0	0	0
18/09/2009	\$ / R	2010/06/14	11.95	Call	Currency Future	56.0000	61.0000	8.929	0	0	0
18/09/2009	\$ / R	2010/06/14	11.95	Put	Currency Future	4,268.0000	4,194.0000	(1.734)	0	0	0
18/09/2009	\$ / R	2010/06/14	13.95	Put	Currency Future	6,238.0000	6,162.0000	(1.218)	0	0	0
18/09/2009	\$ / R	2010/06/14	10.35	Put	Currency Future	2,720.0000	2,650.0000	(2.574)	0	0	0
18/09/2009	\$ / R	2010/06/14	13.95	Call	Currency Future	27.0000	29.0000	7.407	0	0	0
18/09/2009	\$ / R	2010/06/14	4.95	Put	Currency Future	6.0000	6.0000	-	0	0	0
18/09/2009	\$ / R	2010/06/14	10.05	Call	Currency Future	127.0000	136.0000	7.087	0	0	0
18/09/2009	\$ / R	2010/06/14	5.95	Call	Currency Future	1,813.0000	1,889.0000	4.192	0	0	0
18/09/2009	\$ / R	2010/06/14	3.95	Call	Currency Future	3,790.0000	3,868.0000	2.058	0	0	0
18/09/2009	\$ / R	2010/06/14	12.20	Put	Currency Future	4,512.0000	4,437.0000	(1.662)	0	0	0
18/09/2009	\$ / R	2010/06/14	10.05	Put	Currency Future	2,438.0000	2,369.0000	(2.830)	0	0	0
18/09/2009	\$ / R	2010/06/14	3.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	\$ / R	2010/06/14	15.85	Put	Currency Future	8,125.0000	8,048.0000	(0.948)	0	0	0
18/09/2009	\$ / R	2010/06/14	4.95	Call	Currency Future	2,795.0000	2,873.0000	2.791	0	0	0
18/09/2009	\$ / R	2010/06/14	15.85	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
18/09/2009	\$ / R	2010/06/14	13.85	Put	Currency Future	6,139.0000	6,063.0000	(1.238)	0	0	0
18/09/2009	\$ / R	2010/06/14	3.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	\$ / R	2010/06/14	3.85	Call	Currency Future	3,890.0000	3,968.0000	2.005	0	0	0
18/09/2009	\$ / R	2010/06/14	13.85	Call	Currency Future	28.0000	30.0000	7.143	0	0	0
18/09/2009	\$ / R	2010/06/14	3.90	Call	Currency Future	3,840.0000	3,918.0000	2.031	0	0	0
18/09/2009	\$ / R	2010/06/14	3.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	\$ / R	2010/06/14	15.90	Put	Currency Future	8,174.0000	8,097.0000	(0.942)	0	0	0
18/09/2009	\$ / R	2010/06/14	15.90	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
18/09/2009	\$ / R	2010/06/14	13.90	Put	Currency Future	6,189.0000	6,113.0000	(1.228)	0	0	0
18/09/2009	\$ / R	2010/06/14	13.90	Call	Currency Future	28.0000	30.0000	7.143	0	0	0
18/09/2009	\$ / R	2010/09/13			Currency Future	7.8579	7.9378	1.017	0.0000	0.0000	0
18/09/2009	\$ / R	2010/09/13	8.40	Call	Currency Future	449.0000	478.0000	6.459	0	0	585
18/09/2009	\$ / R	2010/09/13	7.90	Put	Currency Future	644.0000	602.0000	(6.522)	0	0	0
18/09/2009	\$ / R	2010/09/13	7.90	Call	Currency Future	602.0000	640.0000	6.312	0	0	0
18/09/2009	\$ / R	2010/09/13	7.85	Put	Currency Future	612.0000	573.0000	(6.373)	0	0	0
18/09/2009	\$ / R	2010/09/13	8.40	Put	Currency Future	992.0000	940.0000	(5.242)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	\$ / R 2010/09/13	6.30	Put	Currency Future	72.0000	66.0000	(8.333)	0	0	0
18/09/2009	\$ / R 2010/09/13	7.30	Call	Currency Future	885.0000	939.0000	6.102	0	0	0
18/09/2009	\$ / R 2010/09/13	4.15	Call	Currency Future	3,711.0000	3,791.0000	2.156	0	0	0
18/09/2009	\$ / R 2010/09/13	6.30	Call	Currency Future	1,630.0000	1,704.0000	4.540	0	0	0
18/09/2009	\$ / R 2010/09/13	8.30	Put	Currency Future	918.0000	868.0000	(5.447)	0	0	0
18/09/2009	\$ / R 2010/09/13	8.30	Call	Currency Future	476.0000	506.0000	6.303	0	0	0
18/09/2009	\$ / R 2010/09/13	4.10	Put	Currency Future	3.0000	3.0000	-	0	0	0
18/09/2009	\$ / R 2010/09/13	4.10	Call	Currency Future	3,761.0000	3,841.0000	2.127	0	0	0
18/09/2009	\$ / R 2010/09/13	5.10	Call	Currency Future	2,770.0000	2,849.0000	2.852	0	0	0
18/09/2009	\$ / R 2010/09/13	14.40	Call	Currency Future	52.0000	55.0000	5.769	0	0	0
18/09/2009	\$ / R 2010/09/13	9.95	Put	Currency Future	2,307.0000	2,239.0000	(2.948)	0	0	0
18/09/2009	\$ / R 2010/09/13	12.40	Put	Currency Future	4,633.0000	4,557.0000	(1.640)	0	0	0
18/09/2009	\$ / R 2010/09/13	12.40	Call	Currency Future	91.0000	95.0000	4.396	0	0	0
18/09/2009	\$ / R 2010/09/13	11.95	Call	Currency Future	105.0000	110.0000	4.762	0	0	0
18/09/2009	\$ / R 2010/09/13	14.40	Put	Currency Future	6,594.0000	6,517.0000	(1.168)	0	0	0
18/09/2009	\$ / R 2010/09/13	16.40	Put	Currency Future	8,571.0000	8,493.0000	(0.910)	0	0	0
18/09/2009	\$ / R 2010/09/13	16.40	Call	Currency Future	29.0000	30.0000	3.448	0	0	0
18/09/2009	\$ / R 2010/09/13	7.80	Call	Currency Future	641.0000	682.0000	6.396	0	0	0
18/09/2009	\$ / R 2010/09/13	10.40	Put	Currency Future	2,719.0000	2,649.0000	(2.574)	0	0	0
18/09/2009	\$ / R 2010/09/13	7.80	Put	Currency Future	583.0000	544.0000	(6.690)	0	0	0
18/09/2009	\$ / R 2010/09/13	4.25	Call	Currency Future	3,612.0000	3,692.0000	2.215	0	0	0
18/09/2009	\$ / R 2010/09/13	8.25	Put	Currency Future	882.0000	833.0000	(5.556)	0	0	0
18/09/2009	\$ / R 2010/09/13	14.25	Put	Currency Future	6,447.0000	6,369.0000	(1.210)	0	0	0
18/09/2009	\$ / R 2010/09/13	7.85	Call	Currency Future	620.0000	661.0000	6.613	0	0	409
18/09/2009	\$ / R 2010/09/13	5.10	Put	Currency Future	12.0000	12.0000	-	0	0	0
18/09/2009	\$ / R 2010/09/13	8.25	Call	Currency Future	489.0000	520.0000	6.339	0	0	0
18/09/2009	\$ / R 2010/09/13	16.25	Call	Currency Future	31.0000	33.0000	6.452	0	0	0
18/09/2009	\$ / R 2010/09/13	6.10	Put	Currency Future	51.0000	47.0000	(7.843)	0	0	0
18/09/2009	\$ / R 2010/09/13	16.25	Put	Currency Future	8,423.0000	8,345.0000	(0.926)	0	0	0
18/09/2009	\$ / R 2010/09/13	4.30	Call	Currency Future	3,562.0000	3,642.0000	2.246	0	0	0
18/09/2009	\$ / R 2010/09/13	16.05	Put	Currency Future	8,226.0000	8,148.0000	(0.948)	0	0	0
18/09/2009	\$ / R 2010/09/13	4.30	Put	Currency Future	4.0000	4.0000	-	0	0	0
18/09/2009	\$ / R 2010/09/13	16.05	Call	Currency Future	34.0000	35.0000	2.941	0	0	0
18/09/2009	\$ / R 2010/09/13	14.25	Call	Currency Future	54.0000	57.0000	5.556	0	0	0
18/09/2009	\$ / R 2010/09/13	7.85	Put	Currency Future	612.0000	573.0000	(6.373)	0	0	0
18/09/2009	\$ / R 2010/09/13	5.30	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	\$ / R 2010/09/13	8.15	Put	Currency Future	811.0000	764.0000	(5.795)	0	0	0
18/09/2009	\$ / R 2010/09/13	5.30	Call	Currency Future	2,574.0000	2,653.0000	3.069	0	0	0
18/09/2009	\$ / R 2010/09/13	7.85	Call	Currency Future	620.0000	661.0000	6.613	0	0	0
18/09/2009	\$ / R 2010/09/13	12.25	Put	Currency Future	4,487.0000	4,412.0000	(1.671)	0	0	0
18/09/2009	\$ / R 2010/09/13	9.95	Call	Currency Future	214.0000	226.0000	5.607	0	0	0
18/09/2009	\$ / R 2010/09/13	12.25	Call	Currency Future	95.0000	100.0000	5.263	0	0	0
18/09/2009	\$ / R 2010/09/13	8.05	Call	Currency Future	550.0000	585.0000	6.364	0	0	0
18/09/2009	\$ / R 2010/09/13	10.25	Put	Currency Future	2,581.0000	2,511.0000	(2.712)	0	0	0
18/09/2009	\$ / R 2010/09/13	8.05	Put	Currency Future	742.0000	697.0000	(6.065)	0	0	0
18/09/2009	\$ / R 2010/09/13	5.25	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
18/09/2009	\$ / R 2010/09/13	6.10	Call	Currency Future	1,809.0000	1,885.0000	4.201	0	0	0
18/09/2009	\$ / R 2010/09/13	5.25	Call	Currency Future	2,623.0000	2,702.0000	3.012	0	0	0
18/09/2009	\$ / R 2010/09/13	14.05	Put	Currency Future	6,250.0000	6,173.0000	(1.232)	0	0	0
18/09/2009	\$ / R 2010/09/13	4.25	Put	Currency Future	4.0000	4.0000	-	0	0	0
18/09/2009	\$ / R 2010/09/13	7.95	Put	Currency Future	676.0000	633.0000	(6.361)	0	0	0
18/09/2009	\$ / R 2010/09/13	16.10	Call	Currency Future	33.0000	35.0000	6.061	0	0	0
18/09/2009	\$ / R 2010/09/13	10.10	Call	Currency Future	201.0000	212.0000	5.473	0	0	0
18/09/2009	\$ / R 2010/09/13	8.15	Call	Currency Future	519.0000	552.0000	6.358	0	0	0
18/09/2009	\$ / R 2010/09/13	6.25	Call	Currency Future	1,674.0000	1,749.0000	4.480	0	0	0
18/09/2009	\$ / R 2010/09/13	3.95	Put	Currency Future	3.0000	3.0000	-	0	0	0
18/09/2009	\$ / R 2010/09/13	7.10	Put	Currency Future	247.0000	226.0000	(8.502)	0	0	0
18/09/2009	\$ / R 2010/09/13	7.10	Call	Currency Future	1,005.0000	1,063.0000	5.771	0	0	0
18/09/2009	\$ / R 2010/09/13	16.10	Put	Currency Future	8,275.0000	8,197.0000	(0.943)	0	0	0
18/09/2009	\$ / R 2010/09/13	10.10	Put	Currency Future	2,443.0000	2,374.0000	(2.824)	0	0	0
18/09/2009	\$ / R 2010/09/13	12.10	Put	Currency Future	4,342.0000	4,267.0000	(1.727)	0	0	0
18/09/2009	\$ / R 2010/09/13	12.10	Call	Currency Future	100.0000	105.0000	5.000	0	0	0
18/09/2009	\$ / R 2010/09/13	14.10	Put	Currency Future	6,299.0000	6,222.0000	(1.222)	0	0	0
18/09/2009	\$ / R 2010/09/13	14.10	Call	Currency Future	57.0000	59.0000	3.509	0	0	0
18/09/2009	\$ / R 2010/09/13	16.15	Put	Currency Future	8,324.0000	8,246.0000	(0.937)	0	0	0
18/09/2009	\$ / R 2010/09/13	16.15	Call	Currency Future	32.0000	34.0000	6.250	0	0	0
18/09/2009	\$ / R 2010/09/13	14.15	Put	Currency Future	6,348.0000	6,271.0000	(1.213)	0	0	0
18/09/2009	\$ / R 2010/09/13	14.15	Call	Currency Future	56.0000	59.0000	5.357	0	0	0
18/09/2009	\$ / R 2010/09/13	7.25	Call	Currency Future	914.0000	969.0000	6.018	0	0	0
18/09/2009	\$ / R 2010/09/13	12.15	Put	Currency Future	4,390.0000	4,315.0000	(1.708)	0	0	0
18/09/2009	\$ / R 2010/09/13	6.25	Put	Currency Future	66.0000	61.0000	(7.576)	0	0	0
18/09/2009	\$ / R 2010/09/13	10.15	Put	Currency Future	2,489.0000	2,420.0000	(2.772)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	\$ / R 2010/09/13	10.25	Call	Currency Future	189.0000	199.0000	5.291	0	0	0
18/09/2009	\$ / R 2010/09/13	5.15	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
18/09/2009	\$ / R 2010/09/13	7.25	Put	Currency Future	306.0000	281.0000	(8.170)	0	0	0
18/09/2009	\$ / R 2010/09/13	5.15	Call	Currency Future	2,721.0000	2,800.0000	2.903	0	0	0
18/09/2009	\$ / R 2010/09/13	10.40	Call	Currency Future	177.0000	187.0000	5.650	0	0	0
18/09/2009	\$ / R 2010/09/13	4.15	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
18/09/2009	\$ / R 2010/09/13	12.15	Call	Currency Future	98.0000	103.0000	5.102	0	0	0
18/09/2009	\$ / R 2010/09/13	7.40	Call	Currency Future	830.0000	882.0000	6.265	0	0	0
18/09/2009	\$ / R 2010/09/13	6.15	Call	Currency Future	1,764.0000	1,839.0000	4.252	0	0	0
18/09/2009	\$ / R 2010/09/13	4.40	Put	Currency Future	5.0000	5.0000	-	0	0	0
18/09/2009	\$ / R 2010/09/13	7.15	Call	Currency Future	973.0000	1,031.0000	5.961	0	0	0
18/09/2009	\$ / R 2010/09/13	5.40	Call	Currency Future	2,476.0000	2,555.0000	3.191	0	0	0
18/09/2009	\$ / R 2010/09/13	6.15	Put	Currency Future	56.0000	51.0000	(8.929)	0	0	0
18/09/2009	\$ / R 2010/09/13	3.90	Call	Currency Future	3,960.0000	4,040.0000	2.020	0	0	0
18/09/2009	\$ / R 2010/09/13	16.30	Put	Currency Future	8,472.0000	8,394.0000	(0.921)	0	0	0
18/09/2009	\$ / R 2010/09/13	4.40	Call	Currency Future	3,463.0000	3,543.0000	2.310	0	0	0
18/09/2009	\$ / R 2010/09/13	10.15	Call	Currency Future	197.0000	208.0000	5.584	0	0	0
18/09/2009	\$ / R 2010/09/13	16.30	Call	Currency Future	30.0000	32.0000	6.667	0	0	0
18/09/2009	\$ / R 2010/09/13	6.40	Call	Currency Future	1,543.0000	1,616.0000	4.731	0	0	0
18/09/2009	\$ / R 2010/09/13	7.15	Put	Currency Future	266.0000	243.0000	(8.647)	0	0	0
18/09/2009	\$ / R 2010/09/13	3.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
18/09/2009	\$ / R 2010/09/13	14.30	Put	Currency Future	6,496.0000	6,418.0000	(1.201)	0	0	0
18/09/2009	\$ / R 2010/09/13	7.95	Call	Currency Future	584.0000	621.0000	6.336	0	0	0
18/09/2009	\$ / R 2010/09/13	5.40	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0
18/09/2009	\$ / R 2010/09/13	7.30	Put	Currency Future	327.0000	301.0000	(7.951)	0	0	0
18/09/2009	\$ / R 2010/09/13	7.40	Put	Currency Future	372.0000	344.0000	(7.527)	0	0	0
18/09/2009	\$ / R 2010/09/13	10.30	Call	Currency Future	185.0000	195.0000	5.405	0	0	0
18/09/2009	\$ / R 2010/09/13	6.40	Put	Currency Future	85.0000	78.0000	(8.235)	0	0	0
18/09/2009	\$ / R 2010/09/13	4.90	Call	Currency Future	2,967.0000	3,047.0000	2.696	0	0	0
18/09/2009	\$ / R 2010/09/13	4.90	Put	Currency Future	9.0000	9.0000	-	0	0	0
18/09/2009	\$ / R 2010/09/13	5.90	Call	Currency Future	1,994.0000	2,071.0000	3.862	0	0	0
18/09/2009	\$ / R 2010/09/13	15.90	Call	Currency Future	36.0000	38.0000	5.556	0	0	0
18/09/2009	\$ / R 2010/09/13	13.90	Put	Currency Future	6,102.0000	6,025.0000	(1.262)	0	0	0
18/09/2009	\$ / R 2010/09/13	15.90	Put	Currency Future	8,078.0000	8,000.0000	(0.966)	0	0	0
18/09/2009	\$ / R 2010/09/13	13.95	Put	Currency Future	6,151.0000	6,074.0000	(1.252)	0	0	0
18/09/2009	\$ / R 2010/09/13	13.95	Call	Currency Future	59.0000	62.0000	5.085	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	\$ / R 2010/09/13	11.95	Put	Currency Future	4,197.0000	4,122.0000	(1.787)	0	0	0
18/09/2009	\$ / R 2010/09/13	13.90	Call	Currency Future	60.0000	63.0000	5.000	0	0	0
18/09/2009	\$ / R 2010/09/13	8.10	Put	Currency Future	776.0000	730.0000	(5.928)	0	0	0
18/09/2009	\$ / R 2010/09/13	15.95	Call	Currency Future	35.0000	37.0000	5.714	0	0	0
18/09/2009	\$ / R 2010/09/13	11.90	Put	Currency Future	4,149.0000	4,074.0000	(1.808)	0	0	0
18/09/2009	\$ / R 2010/09/13	15.95	Put	Currency Future	8,127.0000	8,049.0000	(0.960)	0	0	0
18/09/2009	\$ / R 2010/09/13	11.90	Call	Currency Future	107.0000	112.0000	4.673	0	0	0
18/09/2009	\$ / R 2010/09/13	8.10	Call	Currency Future	534.0000	568.0000	6.367	0	0	0
18/09/2009	\$ / R 2010/09/13	5.90	Put	Currency Future	36.0000	33.0000	(8.333)	0	0	0
18/09/2009	\$ / R 2010/09/13	6.90	Call	Currency Future	1,137.0000	1,201.0000	5.629	0	0	0
18/09/2009	\$ / R 2010/09/13	6.90	Put	Currency Future	179.0000	163.0000	(8.939)	0	0	0
18/09/2009	\$ / R 2010/09/13	9.90	Call	Currency Future	219.0000	232.0000	5.936	0	0	0
18/09/2009	\$ / R 2010/09/13	9.90	Put	Currency Future	2,261.0000	2,194.0000	(2.963)	0	0	0
18/09/2009	\$ / R 2010/09/13	10.30	Put	Currency Future	2,627.0000	2,557.0000	(2.665)	0	0	0
18/09/2009	\$ / R 2010/09/13	12.30	Put	Currency Future	4,536.0000	4,460.0000	(1.675)	0	0	0
18/09/2009	\$ / R 2010/09/13	14.30	Call	Currency Future	54.0000	56.0000	3.704	0	0	0
18/09/2009	\$ / R 2010/09/13	12.30	Call	Currency Future	94.0000	98.0000	4.255	0	0	0
18/09/2009	\$ / R 2010/09/13	3.95	Call	Currency Future	3,911.0000	3,990.0000	2.020	0	0	0
18/09/2009	\$ / R 2010/09/13	4.95	Call	Currency Future	2,918.0000	2,997.0000	2.707	0	0	0
18/09/2009	\$ / R 2010/09/13	4.95	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
18/09/2009	\$ / R 2010/09/13	5.95	Call	Currency Future	1,947.0000	2,024.0000	3.955	0	0	0
18/09/2009	\$ / R 2010/09/13	6.95	Put	Currency Future	195.0000	177.0000	(9.231)	0	0	0
18/09/2009	\$ / R 2010/09/13	6.95	Call	Currency Future	1,103.0000	1,165.0000	5.621	0	0	0
18/09/2009	\$ / R 2010/09/13	5.95	Put	Currency Future	39.0000	36.0000	(7.692)	0	0	0
18/09/2009	\$ / R 2010/09/13	14.05	Call	Currency Future	58.0000	60.0000	3.448	0	0	0
18/09/2009	\$ / R 2010/09/13	12.05	Call	Currency Future	102.0000	106.0000	3.922	0	0	0
18/09/2009	\$ / R 2010/09/13	4.05	Call	Currency Future	3,811.0000	3,891.0000	2.099	0	0	0
18/09/2009	\$ / R 2010/09/13	12.05	Put	Currency Future	4,294.0000	4,219.0000	(1.747)	0	0	0
18/09/2009	\$ / R 2010/09/13	4.05	Put	Currency Future	3.0000	3.0000	-	0	0	0
18/09/2009	\$ / R 2010/09/13	5.05	Put	Currency Future	11.0000	11.0000	-	0	0	0
18/09/2009	\$ / R 2010/09/13	5.05	Call	Currency Future	2,819.0000	2,899.0000	2.838	0	0	0
18/09/2009	\$ / R 2010/09/13	10.05	Put	Currency Future	2,397.0000	2,329.0000	(2.837)	0	0	0
18/09/2009	\$ / R 2010/09/13	7.05	Put	Currency Future	229.0000	209.0000	(8.734)	0	0	0
18/09/2009	\$ / R 2010/09/13	10.05	Call	Currency Future	205.0000	217.0000	5.854	0	0	0
18/09/2009	\$ / R 2010/09/13	6.05	Put	Currency Future	47.0000	43.0000	(8.511)	0	0	0
18/09/2009	\$ / R 2010/09/13	6.05	Call	Currency Future	1,855.0000	1,931.0000	4.097	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	\$ / R	2010/09/13	7.05	Call	Currency Future	1,036.0000	1,097.0000	5.888	0	0	0
18/09/2009	\$ / R	2010/09/13	13.85	Put	Currency Future	6,053.0000	5,976.0000	(1.272)	0	0	0
18/09/2009	\$ / R	2010/09/13	13.85	Call	Currency Future	61.0000	64.0000	4.918	0	0	0
18/09/2009	\$ / R	2010/09/13	11.85	Put	Currency Future	4,101.0000	4,026.0000	(1.829)	0	0	0
18/09/2009	\$ / R	2010/09/13	15.85	Call	Currency Future	37.0000	38.0000	2.703	0	0	0
18/09/2009	\$ / R	2010/09/13	15.85	Put	Currency Future	8,029.0000	7,950.0000	(0.984)	0	0	0
18/09/2009	\$ / R	2010/09/13	11.85	Call	Currency Future	109.0000	114.0000	4.587	0	0	0
18/09/2009	\$ / R	2010/09/13	9.85	Put	Currency Future	2,216.0000	2,149.0000	(3.023)	0	0	0
18/09/2009	\$ / R	2010/09/13	9.85	Call	Currency Future	224.0000	236.0000	5.357	0	0	0
18/09/2009	\$ / R	2010/09/13	6.85	Put	Currency Future	164.0000	152.0000	(7.317)	0	0	0
18/09/2009	\$ / R	2010/09/13	4.85	Call	Currency Future	3,017.0000	3,096.0000	2.618	0	0	0
18/09/2009	\$ / R	2010/09/13	3.85	Put	Currency Future	2.0000	2.0000	-	0	0	0
18/09/2009	\$ / R	2010/09/13	3.85	Call	Currency Future	4,010.0000	4,090.0000	1.995	0	0	0
18/09/2009	\$ / R	2010/09/13	4.85	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
18/09/2009	\$ / R	2010/09/13	6.85	Call	Currency Future	1,172.0000	1,240.0000	5.802	0	0	0
18/09/2009	\$ / R	2010/09/13	5.85	Put	Currency Future	32.0000	31.0000	(3.125)	0	0	0
18/09/2009	\$ / R	2010/09/13	5.85	Call	Currency Future	2,040.0000	2,119.0000	3.873	0	0	0
18/09/2009	\$ / R	2010/09/13	9.80	Call	Currency Future	229.0000	241.0000	5.240	0	0	0
18/09/2009	\$ / R	2010/09/13	9.80	Put	Currency Future	2,171.0000	2,103.0000	(3.132)	0	0	0
18/09/2009	\$ / R	2010/09/13	11.80	Call	Currency Future	110.0000	115.0000	4.545	0	0	0
18/09/2009	\$ / R	2010/09/13	6.80	Put	Currency Future	153.0000	142.0000	(7.190)	0	0	0
18/09/2009	\$ / R	2010/09/13	6.80	Call	Currency Future	1,211.0000	1,280.0000	5.698	0	0	0
18/09/2009	\$ / R	2010/09/13	5.80	Put	Currency Future	30.0000	29.0000	(3.333)	0	0	0
18/09/2009	\$ / R	2010/09/13	5.80	Call	Currency Future	2,088.0000	2,167.0000	3.784	0	0	0
18/09/2009	\$ / R	2010/09/13	3.80	Call	Currency Future	4,060.0000	4,140.0000	1.970	0	0	0
18/09/2009	\$ / R	2010/09/13	11.80	Put	Currency Future	4,052.0000	3,978.0000	(1.826)	0	0	0
18/09/2009	\$ / R	2010/09/13	3.80	Put	Currency Future	2.0000	2.0000	-	0	0	0
18/09/2009	\$ / R	2010/09/13	4.80	Put	Currency Future	8.0000	8.0000	-	0	0	0
18/09/2009	\$ / R	2010/09/13	4.80	Call	Currency Future	3,066.0000	3,146.0000	2.609	0	0	0
18/09/2009	\$ / R	2010/09/13	13.80	Call	Currency Future	62.0000	65.0000	4.839	0	0	0
18/09/2009	\$ / R	2010/09/13	15.80	Call	Currency Future	37.0000	39.0000	5.405	0	0	0
18/09/2009	\$ / R	2010/09/13	13.80	Put	Currency Future	6,004.0000	5,927.0000	(1.282)	0	0	0
18/09/2009	\$ / R	2010/09/13	15.80	Put	Currency Future	7,979.0000	7,901.0000	(0.978)	0	0	0
18/09/2009	\$ / R	2010/12/13			Currency Future	7.9728	8.0524	0.998	0.0000	0.0000	0
18/09/2009	\$ / R	2010/12/13	8.05	Put	Currency Future	758.0000	716.0000	(5.541)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	\$ / R 2010/12/13	8.50	Put	Currency Future	1,070.0000	1,020.0000	(4.673)	0	0	0
18/09/2009	\$ / R 2010/12/13	8.50	Call	Currency Future	543.0000	572.0000	5.341	0	0	0
18/09/2009	\$ / R 2010/12/13	8.40	Put	Currency Future	997.0000	949.0000	(4.814)	0	0	0
18/09/2009	\$ / R 2010/12/13	8.40	Call	Currency Future	570.0000	601.0000	5.439	0	0	0
18/09/2009	\$ / R 2010/12/13	8.45	Call	Currency Future	556.0000	587.0000	5.576	0	0	0
18/09/2009	\$ / R 2010/12/13	7.50	Call	Currency Future	919.0000	968.0000	5.332	0	0	0
18/09/2009	\$ / R 2010/12/13	7.95	Call	Currency Future	717.0000	758.0000	5.718	0	0	0
18/09/2009	\$ / R 2010/12/13	7.50	Put	Currency Future	446.0000	416.0000	(6.726)	0	0	0
18/09/2009	\$ / R 2010/12/13	7.95	Put	Currency Future	694.0000	655.0000	(5.620)	0	0	0
18/09/2009	\$ / R 2010/12/13	16.20	Put	Currency Future	8,281.0000	8,205.0000	(0.918)	0	0	0
18/09/2009	\$ / R 2010/12/13	8.00	Call	Currency Future	698.0000	738.0000	5.731	0	0	0
18/09/2009	\$ / R 2010/12/13	10.50	Put	Currency Future	2,766.0000	2,698.0000	(2.458)	0	0	0
18/09/2009	\$ / R 2010/12/13	12.50	Call	Currency Future	130.0000	136.0000	4.615	0	0	0
18/09/2009	\$ / R 2010/12/13	6.50	Put	Currency Future	123.0000	115.0000	(6.504)	0	0	0
18/09/2009	\$ / R 2010/12/13	8.10	Call	Currency Future	663.0000	700.0000	5.581	0	0	0
18/09/2009	\$ / R 2010/12/13	16.20	Call	Currency Future	54.0000	57.0000	5.556	0	0	0
18/09/2009	\$ / R 2010/12/13	14.50	Call	Currency Future	81.0000	84.0000	3.704	0	0	0
18/09/2009	\$ / R 2010/12/13	8.10	Put	Currency Future	790.0000	747.0000	(5.443)	0	0	0
18/09/2009	\$ / R 2010/12/13	14.20	Call	Currency Future	87.0000	91.0000	4.598	0	0	0
18/09/2009	\$ / R 2010/12/13	12.50	Put	Currency Future	4,658.0000	4,584.0000	(1.589)	0	0	0
18/09/2009	\$ / R 2010/12/13	16.45	Put	Currency Future	8,526.0000	8,450.0000	(0.891)	0	0	0
18/09/2009	\$ / R 2010/12/13	14.20	Put	Currency Future	6,314.0000	6,238.0000	(1.204)	0	0	0
18/09/2009	\$ / R 2010/12/13	6.50	Call	Currency Future	1,596.0000	1,667.0000	4.449	0	0	0
18/09/2009	\$ / R 2010/12/13	12.45	Call	Currency Future	132.0000	138.0000	4.545	0	0	0
18/09/2009	\$ / R 2010/12/13	8.45	Put	Currency Future	1,033.0000	984.0000	(4.743)	0	0	0
18/09/2009	\$ / R 2010/12/13	5.50	Put	Currency Future	29.0000	27.0000	(6.897)	0	0	0
18/09/2009	\$ / R 2010/12/13	12.45	Put	Currency Future	4,609.0000	4,536.0000	(1.584)	0	0	0
18/09/2009	\$ / R 2010/12/13	5.50	Call	Currency Future	2,502.0000	2,580.0000	3.118	0	0	0
18/09/2009	\$ / R 2010/12/13	14.45	Call	Currency Future	82.0000	85.0000	3.659	0	0	0
18/09/2009	\$ / R 2010/12/13	14.45	Put	Currency Future	6,559.0000	6,483.0000	(1.159)	0	0	0
18/09/2009	\$ / R 2010/12/13	8.55	Call	Currency Future	530.0000	559.0000	5.472	0	0	0
18/09/2009	\$ / R 2010/12/13	16.45	Call	Currency Future	49.0000	52.0000	6.122	0	0	0
18/09/2009	\$ / R 2010/12/13	8.55	Put	Currency Future	1,107.0000	1,056.0000	(4.607)	0	0	0
18/09/2009	\$ / R 2010/12/13	14.15	Put	Currency Future	6,265.0000	6,189.0000	(1.213)	0	0	0
18/09/2009	\$ / R 2010/12/13	14.15	Call	Currency Future	88.0000	92.0000	4.545	0	0	0
18/09/2009	\$ / R 2010/12/13	14.50	Put	Currency Future	6,608.0000	6,532.0000	(1.150)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	\$ / R 2010/12/13	12.15	Put	Currency Future	4,321.0000	4,248.0000	(1.689)	0	0	0
18/09/2009	\$ / R 2010/12/13	16.15	Call	Currency Future	55.0000	58.0000	5.455	0	0	0
18/09/2009	\$ / R 2010/12/13	16.15	Put	Currency Future	8,232.0000	8,156.0000	(0.923)	0	0	0
18/09/2009	\$ / R 2010/12/13	4.50	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
18/09/2009	\$ / R 2010/12/13	4.50	Call	Currency Future	3,482.0000	3,561.0000	2.269	0	0	0
18/09/2009	\$ / R 2010/12/13	8.15	Call	Currency Future	646.0000	682.0000	5.573	0	0	0
18/09/2009	\$ / R 2010/12/13	16.50	Call	Currency Future	48.0000	51.0000	6.250	0	0	0
18/09/2009	\$ / R 2010/12/13	12.15	Call	Currency Future	144.0000	151.0000	4.861	0	0	0
18/09/2009	\$ / R 2010/12/13	8.05	Call	Currency Future	681.0000	718.0000	5.433	0	0	0
18/09/2009	\$ / R 2010/12/13	8.15	Put	Currency Future	824.0000	780.0000	(5.340)	0	0	0
18/09/2009	\$ / R 2010/12/13	10.15	Put	Currency Future	2,449.0000	2,383.0000	(2.695)	0	0	0
18/09/2009	\$ / R 2010/12/13	7.15	Put	Currency Future	291.0000	268.0000	(7.904)	0	0	0
18/09/2009	\$ / R 2010/12/13	4.15	Call	Currency Future	3,829.0000	3,908.0000	2.063	0	0	0
18/09/2009	\$ / R 2010/12/13	6.20	Call	Currency Future	1,852.0000	1,926.0000	3.996	0	0	0
18/09/2009	\$ / R 2010/12/13	5.20	Put	Currency Future	19.0000	17.0000	(10.526)	0	0	0
18/09/2009	\$ / R 2010/12/13	8.60	Call	Currency Future	517.0000	545.0000	5.416	0	0	117
18/09/2009	\$ / R 2010/12/13	5.20	Call	Currency Future	2,792.0000	2,870.0000	2.794	0	0	0
18/09/2009	\$ / R 2010/12/13	4.15	Put	Currency Future	6.0000	6.0000	-	0	0	0
18/09/2009	\$ / R 2010/12/13	4.20	Put	Currency Future	6.0000	6.0000	-	0	0	0
18/09/2009	\$ / R 2010/12/13	5.15	Call	Currency Future	2,841.0000	2,919.0000	2.746	0	0	0
18/09/2009	\$ / R 2010/12/13	6.20	Put	Currency Future	79.0000	73.0000	(7.595)	0	0	0
18/09/2009	\$ / R 2010/12/13	5.15	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
18/09/2009	\$ / R 2010/12/13	7.20	Put	Currency Future	311.0000	287.0000	(7.717)	0	0	0
18/09/2009	\$ / R 2010/12/13	10.45	Call	Currency Future	243.0000	255.0000	4.938	0	0	0
18/09/2009	\$ / R 2010/12/13	7.20	Call	Currency Future	1,084.0000	1,139.0000	5.074	0	0	0
18/09/2009	\$ / R 2010/12/13	10.45	Put	Currency Future	2,720.0000	2,653.0000	(2.463)	0	0	0
18/09/2009	\$ / R 2010/12/13	6.15	Put	Currency Future	73.0000	68.0000	(6.849)	0	0	0
18/09/2009	\$ / R 2010/12/13	10.20	Put	Currency Future	2,494.0000	2,428.0000	(2.646)	0	0	0
18/09/2009	\$ / R 2010/12/13	16.00	Call	Currency Future	58.0000	61.0000	5.172	0	0	0
18/09/2009	\$ / R 2010/12/13	7.45	Call	Currency Future	945.0000	995.0000	5.291	0	0	0
18/09/2009	\$ / R 2010/12/13	6.15	Call	Currency Future	1,896.0000	1,970.0000	3.903	0	0	0
18/09/2009	\$ / R 2010/12/13	10.20	Call	Currency Future	266.0000	280.0000	5.263	0	0	0
18/09/2009	\$ / R 2010/12/13	14.00	Put	Currency Future	6,118.0000	6,043.0000	(1.226)	0	0	0
18/09/2009	\$ / R 2010/12/13	4.40	Put	Currency Future	8.0000	8.0000	-	0	0	0
18/09/2009	\$ / R 2010/12/13	10.15	Call	Currency Future	271.0000	285.0000	5.166	0	0	0
18/09/2009	\$ / R 2010/12/13	16.00	Put	Currency Future	8,085.0000	8,009.0000	(0.940)	0	0	0

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18/09/2009	\$ / R 2010/12/13	5.40	Call	Currency Future	2,598.0000	2,676.0000	3.002	0	0	0
18/09/2009	\$ / R 2010/12/13	8.60	Put	Currency Future	1,144.0000	1,093.0000	(4.458)	0	0	0
18/09/2009	\$ / R 2010/12/13	4.20	Call	Currency Future	3,779.0000	3,859.0000	2.117	0	0	0
18/09/2009	\$ / R 2010/12/13	5.40	Put	Currency Future	25.0000	24.0000	(4.000)	0	0	0
18/09/2009	\$ / R 2010/12/13	16.50	Put	Currency Future	8,575.0000	8,499.0000	(0.886)	0	0	0
18/09/2009	\$ / R 2010/12/13	6.40	Call	Currency Future	1,679.0000	1,752.0000	4.348	0	0	0
18/09/2009	\$ / R 2010/12/13	6.40	Put	Currency Future	106.0000	99.0000	(6.604)	0	0	0
18/09/2009	\$ / R 2010/12/13	14.00	Call	Currency Future	91.0000	95.0000	4.396	0	0	0
18/09/2009	\$ / R 2010/12/13	12.00	Call	Currency Future	151.0000	157.0000	3.974	0	0	0
18/09/2009	\$ / R 2010/12/13	7.00	Call	Currency Future	1,209.0000	1,271.0000	5.128	0	0	0
18/09/2009	\$ / R 2010/12/13	12.00	Put	Currency Future	4,178.0000	4,105.0000	(1.747)	0	0	0
18/09/2009	\$ / R 2010/12/13	7.00	Put	Currency Future	236.0000	219.0000	(7.203)	0	0	0
18/09/2009	\$ / R 2010/12/13	10.00	Put	Currency Future	2,315.0000	2,250.0000	(2.808)	0	0	0
18/09/2009	\$ / R 2010/12/13	8.30	Put	Currency Future	926.0000	880.0000	(4.968)	0	0	0
18/09/2009	\$ / R 2010/12/13	16.05	Call	Currency Future	57.0000	61.0000	7.018	0	0	0
18/09/2009	\$ / R 2010/12/13	10.00	Call	Currency Future	288.0000	302.0000	4.861	0	0	0
18/09/2009	\$ / R 2010/12/13	8.30	Call	Currency Future	599.0000	632.0000	5.509	0	0	0
18/09/2009	\$ / R 2010/12/13	14.05	Put	Currency Future	6,167.0000	6,092.0000	(1.216)	0	0	0
18/09/2009	\$ / R 2010/12/13	6.00	Put	Currency Future	57.0000	54.0000	(5.263)	0	0	0
18/09/2009	\$ / R 2010/12/13	14.05	Call	Currency Future	90.0000	94.0000	4.444	0	0	0
18/09/2009	\$ / R 2010/12/13	12.05	Put	Currency Future	4,226.0000	4,153.0000	(1.727)	0	0	0
18/09/2009	\$ / R 2010/12/13	16.05	Put	Currency Future	8,134.0000	8,058.0000	(0.934)	0	0	0
18/09/2009	\$ / R 2010/12/13	12.05	Call	Currency Future	148.0000	155.0000	4.730	0	0	0
18/09/2009	\$ / R 2010/12/13	4.25	Call	Currency Future	3,730.0000	3,809.0000	2.118	0	0	0
18/09/2009	\$ / R 2010/12/13	10.05	Put	Currency Future	2,359.0000	2,295.0000	(2.713)	0	0	0
18/09/2009	\$ / R 2010/12/13	5.25	Call	Currency Future	2,743.0000	2,821.0000	2.844	0	0	0
18/09/2009	\$ / R 2010/12/13	10.05	Call	Currency Future	282.0000	297.0000	5.319	0	0	0
18/09/2009	\$ / R 2010/12/13	4.25	Put	Currency Future	7.0000	7.0000	-	0	0	0
18/09/2009	\$ / R 2010/12/13	4.05	Put	Currency Future	5.0000	5.0000	-	0	0	0
18/09/2009	\$ / R 2010/12/13	6.25	Call	Currency Future	1,808.0000	1,882.0000	4.093	0	0	0
18/09/2009	\$ / R 2010/12/13	4.05	Call	Currency Future	3,928.0000	4,008.0000	2.037	0	0	0
18/09/2009	\$ / R 2010/12/13	5.25	Put	Currency Future	21.0000	19.0000	(9.524)	0	0	0
18/09/2009	\$ / R 2010/12/13	6.25	Put	Currency Future	85.0000	79.0000	(7.059)	0	0	0
18/09/2009	\$ / R 2010/12/13	5.05	Call	Currency Future	2,938.0000	3,016.0000	2.655	0	0	0
18/09/2009	\$ / R 2010/12/13	5.05	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
18/09/2009	\$ / R 2010/12/13	6.05	Call	Currency Future	1,985.0000	2,060.0000	3.778	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	\$ / R 2010/12/13	6.00	Call	Currency Future	2,030.0000	2,106.0000	3.744	0	0	0
18/09/2009	\$ / R 2010/12/13	7.05	Put	Currency Future	254.0000	232.0000	(8.661)	0	0	0
18/09/2009	\$ / R 2010/12/13	5.00	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
18/09/2009	\$ / R 2010/12/13	7.05	Call	Currency Future	1,177.0000	1,235.0000	4.928	0	0	0
18/09/2009	\$ / R 2010/12/13	5.00	Call	Currency Future	2,987.0000	3,066.0000	2.645	0	0	0
18/09/2009	\$ / R 2010/12/13	6.05	Put	Currency Future	62.0000	57.0000	(8.065)	0	0	0
18/09/2009	\$ / R 2010/12/13	10.50	Call	Currency Future	238.0000	250.0000	5.042	0	0	0
18/09/2009	\$ / R 2010/12/13	4.40	Call	Currency Future	3,581.0000	3,660.0000	2.206	0	0	0
18/09/2009	\$ / R 2010/12/13	14.10	Call	Currency Future	89.0000	93.0000	4.494	0	0	0
18/09/2009	\$ / R 2010/12/13	12.10	Put	Currency Future	4,273.0000	4,201.0000	(1.685)	0	0	0
18/09/2009	\$ / R 2010/12/13	7.25	Call	Currency Future	1,055.0000	1,109.0000	5.118	0	0	0
18/09/2009	\$ / R 2010/12/13	8.00	Put	Currency Future	726.0000	685.0000	(5.647)	0	0	0
18/09/2009	\$ / R 2010/12/13	12.10	Call	Currency Future	146.0000	153.0000	4.795	0	0	0
18/09/2009	\$ / R 2010/12/13	7.25	Put	Currency Future	332.0000	306.0000	(7.831)	0	0	0
18/09/2009	\$ / R 2010/12/13	14.10	Put	Currency Future	6,216.0000	6,141.0000	(1.207)	0	0	0
18/09/2009	\$ / R 2010/12/13	8.25	Call	Currency Future	614.0000	648.0000	5.537	0	0	0
18/09/2009	\$ / R 2010/12/13	10.10	Put	Currency Future	2,404.0000	2,339.0000	(2.704)	0	0	0
18/09/2009	\$ / R 2010/12/13	16.10	Call	Currency Future	56.0000	60.0000	7.143	0	0	0
18/09/2009	\$ / R 2010/12/13	16.10	Put	Currency Future	8,183.0000	8,107.0000	(0.929)	0	0	0
18/09/2009	\$ / R 2010/12/13	10.10	Call	Currency Future	277.0000	291.0000	5.054	0	0	0
18/09/2009	\$ / R 2010/12/13	7.10	Put	Currency Future	272.0000	250.0000	(8.088)	0	0	0
18/09/2009	\$ / R 2010/12/13	8.20	Put	Currency Future	857.0000	812.0000	(5.251)	0	0	0
18/09/2009	\$ / R 2010/12/13	7.10	Call	Currency Future	1,145.0000	1,202.0000	4.978	0	0	0
18/09/2009	\$ / R 2010/12/13	4.00	Put	Currency Future	5.0000	5.0000	-	0	0	0
18/09/2009	\$ / R 2010/12/13	4.00	Call	Currency Future	3,978.0000	4,057.0000	1.986	0	0	0
18/09/2009	\$ / R 2010/12/13	8.20	Call	Currency Future	630.0000	665.0000	5.556	0	0	0
18/09/2009	\$ / R 2010/12/13	10.25	Put	Currency Future	2,539.0000	2,472.0000	(2.639)	0	0	0
18/09/2009	\$ / R 2010/12/13	10.25	Call	Currency Future	261.0000	275.0000	5.364	0	0	0
18/09/2009	\$ / R 2010/12/13	8.25	Put	Currency Future	891.0000	846.0000	(5.051)	0	0	0
18/09/2009	\$ / R 2010/12/13	4.10	Call	Currency Future	3,879.0000	3,958.0000	2.037	0	0	0
18/09/2009	\$ / R 2010/12/13	12.25	Call	Currency Future	140.0000	146.0000	4.286	0	0	0
18/09/2009	\$ / R 2010/12/13	4.10	Put	Currency Future	6.0000	6.0000	-	0	0	0
18/09/2009	\$ / R 2010/12/13	12.25	Put	Currency Future	4,417.0000	4,344.0000	(1.653)	0	0	0
18/09/2009	\$ / R 2010/12/13	6.10	Put	Currency Future	67.0000	62.0000	(7.463)	0	0	0
18/09/2009	\$ / R 2010/12/13	14.25	Call	Currency Future	86.0000	89.0000	3.488	0	0	0
18/09/2009	\$ / R 2010/12/13	16.25	Put	Currency Future	8,330.0000	8,254.0000	(0.912)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	\$ / R 2010/12/13	6.10	Call	Currency Future	1,940.0000	2,015.0000	3.866	0	0	0
18/09/2009	\$ / R 2010/12/13	16.25	Call	Currency Future	53.0000	56.0000	5.660	0	0	0
18/09/2009	\$ / R 2010/12/13	5.10	Call	Currency Future	2,889.0000	2,967.0000	2.700	0	0	0
18/09/2009	\$ / R 2010/12/13	14.25	Put	Currency Future	6,363.0000	6,287.0000	(1.194)	0	0	0
18/09/2009	\$ / R 2010/12/13	5.10	Put	Currency Future	17.0000	15.0000	(11.765)	0	0	0
18/09/2009	\$ / R 2010/12/13	12.20	Call	Currency Future	142.0000	148.0000	4.225	0	0	0
18/09/2009	\$ / R 2010/12/13	7.40	Call	Currency Future	971.0000	1,022.0000	5.252	0	0	0
18/09/2009	\$ / R 2010/12/13	12.20	Put	Currency Future	4,369.0000	4,296.0000	(1.671)	0	0	0
18/09/2009	\$ / R 2010/12/13	7.40	Put	Currency Future	398.0000	370.0000	(7.035)	0	0	0
18/09/2009	\$ / R 2010/12/13	10.40	Call	Currency Future	247.0000	260.0000	5.263	0	0	0
18/09/2009	\$ / R 2010/12/13	10.40	Put	Currency Future	2,674.0000	2,607.0000	(2.506)	0	0	0
18/09/2009	\$ / R 2010/12/13	4.45	Call	Currency Future	3,531.0000	3,610.0000	2.237	0	0	0
18/09/2009	\$ / R 2010/12/13	4.45	Put	Currency Future	8.0000	8.0000	-	0	0	0
18/09/2009	\$ / R 2010/12/13	16.40	Put	Currency Future	8,477.0000	8,401.0000	(0.897)	0	0	0
18/09/2009	\$ / R 2010/12/13	5.45	Call	Currency Future	2,550.0000	2,628.0000	3.059	0	0	0
18/09/2009	\$ / R 2010/12/13	6.45	Call	Currency Future	1,637.0000	1,709.0000	4.398	0	0	0
18/09/2009	\$ / R 2010/12/13	6.45	Put	Currency Future	114.0000	107.0000	(6.140)	0	0	0
18/09/2009	\$ / R 2010/12/13	5.45	Put	Currency Future	27.0000	25.0000	(7.407)	0	0	0
18/09/2009	\$ / R 2010/12/13	7.45	Put	Currency Future	422.0000	392.0000	(7.109)	0	0	0
18/09/2009	\$ / R 2010/12/13	14.40	Call	Currency Future	83.0000	86.0000	3.614	0	0	0
18/09/2009	\$ / R 2010/12/13	14.40	Put	Currency Future	6,510.0000	6,434.0000	(1.167)	0	0	0
18/09/2009	\$ / R 2010/12/13	16.40	Call	Currency Future	50.0000	53.0000	6.000	0	0	0
18/09/2009	\$ / R 2010/12/13	12.40	Call	Currency Future	134.0000	140.0000	4.478	0	0	0
18/09/2009	\$ / R 2010/12/13	12.40	Put	Currency Future	4,561.0000	4,488.0000	(1.601)	0	0	0
18/09/2009	\$ / R 2010/12/13	7.15	Call	Currency Future	1,114.0000	1,170.0000	5.027	0	0	0
18/09/2009	\$ / R 2010/12/13	15.95	Put	Currency Future	8,037.0000	7,959.0000	(0.971)	0	0	0
18/09/2009	\$ / R 2010/12/13	15.95	Call	Currency Future	59.0000	62.0000	5.085	0	0	0
18/09/2009	\$ / R 2010/12/13	11.95	Put	Currency Future	4,130.0000	4,057.0000	(1.768)	0	0	0
18/09/2009	\$ / R 2010/12/13	13.95	Call	Currency Future	92.0000	96.0000	4.348	0	0	0
18/09/2009	\$ / R 2010/12/13	13.95	Put	Currency Future	6,070.0000	5,994.0000	(1.252)	0	0	0
18/09/2009	\$ / R 2010/12/13	9.95	Put	Currency Future	2,271.0000	2,205.0000	(2.906)	0	0	0
18/09/2009	\$ / R 2010/12/13	11.95	Call	Currency Future	153.0000	159.0000	3.922	0	0	0
18/09/2009	\$ / R 2010/12/13	6.95	Put	Currency Future	219.0000	206.0000	(5.936)	0	0	0
18/09/2009	\$ / R 2010/12/13	9.95	Call	Currency Future	294.0000	308.0000	4.762	0	0	0
18/09/2009	\$ / R 2010/12/13	5.95	Put	Currency Future	53.0000	50.0000	(5.660)	0	0	0
18/09/2009	\$ / R 2010/12/13	4.95	Call	Currency Future	3,036.0000	3,115.0000	2.602	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	\$ / R	2010/12/13	4.95	Put	Currency Future	13.0000	13.0000	-	0	0	0
18/09/2009	\$ / R	2010/12/13	6.95	Call	Currency Future	1,242.0000	1,309.0000	5.395	0	0	0
18/09/2009	\$ / R	2010/12/13	3.95	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
18/09/2009	\$ / R	2010/12/13	3.95	Call	Currency Future	4,028.0000	4,107.0000	1.961	0	0	0
18/09/2009	\$ / R	2010/12/13	5.95	Call	Currency Future	2,075.0000	2,153.0000	3.759	0	0	0
18/09/2009	£ / R	2009/12/14			Currency Future	12.4040	12.3340	(0.564)	12.3800	12.3500	36,515
18/09/2009	£ / R	2009/12/14	10.05	Call	Currency Future	2,371.0000	2,304.0000	(2.826)	0	0	0
18/09/2009	£ / R	2009/12/14	13.95	Put	Currency Future	1,638.0000	1,707.0000	4.212	0	0	0
18/09/2009	£ / R	2009/12/14	10.50	Put	Currency Future	28.0000	31.0000	10.714	0	0	0
18/09/2009	£ / R	2009/12/14	15.85	Put	Currency Future	3,469.0000	3,540.0000	2.047	0	0	0
18/09/2009	£ / R	2009/12/14	12.20	Put	Currency Future	301.0000	343.0000	13.953	0	0	0
18/09/2009	£ / R	2009/12/14	21.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	21.90	Put	Currency Future	9,497.0000	9,567.0000	0.737	0	0	0
18/09/2009	£ / R	2009/12/14	11.05	Call	Currency Future	1,399.0000	1,333.0000	(4.718)	0	0	0
18/09/2009	£ / R	2009/12/14	13.95	Call	Currency Future	92.0000	91.0000	(1.087)	0	0	0
18/09/2009	£ / R	2009/12/14	11.50	Call	Currency Future	984.0000	928.0000	(5.691)	0	0	0
18/09/2009	£ / R	2009/12/14	17.85	Put	Currency Future	5,454.0000	5,524.0000	1.283	0	0	0
18/09/2009	£ / R	2009/12/14	12.20	Call	Currency Future	505.0000	477.0000	(5.545)	0	0	0
18/09/2009	£ / R	2009/12/14	19.55	Put	Currency Future	7,149.0000	7,220.0000	0.993	0	0	0
18/09/2009	£ / R	2009/12/14	21.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	10.05	Put	Currency Future	17.0000	20.0000	17.647	0	0	0
18/09/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,547.0000	1,615.0000	4.396	0	0	0
18/09/2009	£ / R	2009/12/14	13.75	Put	Currency Future	1,456.0000	1,524.0000	4.670	0	0	0
18/09/2009	£ / R	2009/12/14	18.30	Put	Currency Future	5,902.0000	5,973.0000	1.203	0	0	0
18/09/2009	£ / R	2009/12/14	17.85	Call	Currency Future	8.0000	8.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	18.40	Put	Currency Future	6,002.0000	6,072.0000	1.166	0	0	0
18/09/2009	£ / R	2009/12/14	12.05	Call	Currency Future	591.0000	557.0000	(5.753)	0	0	0
18/09/2009	£ / R	2009/12/14	13.85	Call	Currency Future	101.0000	99.0000	(1.980)	0	0	0
18/09/2009	£ / R	2009/12/14	9.50	Put	Currency Future	9.0000	11.0000	22.222	0	0	0
18/09/2009	£ / R	2009/12/14	9.85	Call	Currency Future	2,568.0000	2,500.0000	(2.648)	0	0	0
18/09/2009	£ / R	2009/12/14	13.05	Call	Currency Future	211.0000	205.0000	(2.844)	0	0	0
18/09/2009	£ / R	2009/12/14	17.20	Call	Currency Future	11.0000	11.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	20.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	12.05	Put	Currency Future	237.0000	273.0000	15.190	0	0	0
18/09/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,824.0000	1,893.0000	3.783	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	£ / R	2009/12/14	13.75	Call	Currency Future	110.0000	108.0000	(1.818)	0	0	0
18/09/2009	£ / R	2009/12/14	18.30	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
18/09/2009	£ / R	2009/12/14	19.60	Put	Currency Future	7,199.0000	7,269.0000	0.972	0	0	0
18/09/2009	£ / R	2009/12/14	9.50	Call	Currency Future	2,913.0000	2,845.0000	(2.334)	0	0	0
18/09/2009	£ / R	2009/12/14	11.85	Put	Currency Future	167.0000	194.0000	16.168	0	0	0
18/09/2009	£ / R	2009/12/14	19.20	Put	Currency Future	6,800.0000	6,870.0000	1.029	0	0	0
18/09/2009	£ / R	2009/12/14	20.40	Put	Currency Future	7,998.0000	8,068.0000	0.875	0	0	0
18/09/2009	£ / R	2009/12/14	11.05	Put	Currency Future	45.0000	49.0000	8.889	0	0	0
18/09/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,778.0000	1,847.0000	3.881	0	0	0
18/09/2009	£ / R	2009/12/14	14.55	Put	Currency Future	2,203.0000	2,273.0000	3.177	0	0	0
18/09/2009	£ / R	2009/12/14	20.30	Put	Currency Future	7,898.0000	7,969.0000	0.899	0	0	0
18/09/2009	£ / R	2009/12/14	18.10	Put	Currency Future	5,703.0000	5,773.0000	1.227	0	0	0
18/09/2009	£ / R	2009/12/14	10.50	Call	Currency Future	1,932.0000	1,865.0000	(3.468)	0	0	0
18/09/2009	£ / R	2009/12/14	15.85	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
18/09/2009	£ / R	2009/12/14	17.20	Put	Currency Future	4,807.0000	4,877.0000	1.456	0	0	0
18/09/2009	£ / R	2009/12/14	12.40	Call	Currency Future	405.0000	387.0000	(4.444)	0	0	0
18/09/2009	£ / R	2009/12/14	21.55	Put	Currency Future	9,147.0000	9,217.0000	0.765	0	0	0
18/09/2009	£ / R	2009/12/14	18.40	Call	Currency Future	6.0000	6.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	19.90	Put	Currency Future	7,499.0000	7,569.0000	0.933	0	0	0
18/09/2009	£ / R	2009/12/14	17.05	Call	Currency Future	12.0000	12.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	14.65	Put	Currency Future	2,299.0000	2,368.0000	3.001	0	0	0
18/09/2009	£ / R	2009/12/14	21.25	Put	Currency Future	8,847.0000	8,917.0000	0.791	0	0	0
18/09/2009	£ / R	2009/12/14	9.10	Call	Currency Future	3,310.0000	3,241.0000	(2.085)	0	0	0
18/09/2009	£ / R	2009/12/14	9.85	Put	Currency Future	14.0000	16.0000	14.286	0	0	0
18/09/2009	£ / R	2009/12/14	19.20	Call	Currency Future	4.0000	4.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	16.40	Put	Currency Future	4,013.0000	4,084.0000	1.769	0	0	0
18/09/2009	£ / R	2009/12/14	15.05	Call	Currency Future	39.0000	39.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	11.65	Call	Currency Future	866.0000	815.0000	(5.889)	0	0	0
18/09/2009	£ / R	2009/12/14	14.65	Call	Currency Future	53.0000	52.0000	(1.887)	0	0	0
18/09/2009	£ / R	2009/12/14	9.10	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
18/09/2009	£ / R	2009/12/14	11.50	Put	Currency Future	80.0000	94.0000	17.500	0	0	0
18/09/2009	£ / R	2009/12/14	21.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	12.60	Call	Currency Future	331.0000	318.0000	(3.927)	0	0	0
18/09/2009	£ / R	2009/12/14	16.40	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
18/09/2009	£ / R	2009/12/14	19.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	15.05	Put	Currency Future	2,685.0000	2,755.0000	2.607	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	£ / R	2009/12/14	14.75	Call	Currency Future	49.0000	49.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	10.40	Put	Currency Future	26.0000	29.0000	11.538	0	0	0
18/09/2009	£ / R	2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	10.35	Call	Currency Future	2,079.0000	2,012.0000	(3.223)	0	0	0
18/09/2009	£ / R	2009/12/14	19.50	Put	Currency Future	7,100.0000	7,170.0000	0.986	0	0	0
18/09/2009	£ / R	2009/12/14	11.85	Call	Currency Future	721.0000	678.0000	(5.964)	0	0	0
18/09/2009	£ / R	2009/12/14	21.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	12.35	Call	Currency Future	428.0000	407.0000	(4.907)	0	0	0
18/09/2009	£ / R	2009/12/14	9.45	Call	Currency Future	2,963.0000	2,894.0000	(2.329)	0	0	0
18/09/2009	£ / R	2009/12/14	11.90	Put	Currency Future	183.0000	212.0000	15.847	0	0	0
18/09/2009	£ / R	2009/12/14	19.05	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
18/09/2009	£ / R	2009/12/14	21.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	13.90	Put	Currency Future	1,592.0000	1,661.0000	4.334	0	0	0
18/09/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,547.0000	1,615.0000	4.396	0	0	0
18/09/2009	£ / R	2009/12/14	16.30	Put	Currency Future	3,914.0000	3,985.0000	1.814	0	0	0
18/09/2009	£ / R	2009/12/14	21.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	21.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	21.85	Put	Currency Future	9,447.0000	9,517.0000	0.741	0	0	0
18/09/2009	£ / R	2009/12/14	15.45	Put	Currency Future	3,076.0000	3,146.0000	2.276	0	0	0
18/09/2009	£ / R	2009/12/14	8.40	Call	Currency Future	4,007.0000	3,937.0000	(1.747)	0	0	0
18/09/2009	£ / R	2009/12/14	17.90	Call	Currency Future	8.0000	8.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	9.05	Put	Currency Future	6.0000	6.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,824.0000	1,893.0000	3.783	0	0	0
18/09/2009	£ / R	2009/12/14	9.40	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
18/09/2009	£ / R	2009/12/14	7.60	Call	Currency Future	4,804.0000	4,734.0000	(1.457)	0	0	0
18/09/2009	£ / R	2009/12/14	21.50	Put	Currency Future	9,097.0000	9,167.0000	0.769	0	0	0
18/09/2009	£ / R	2009/12/14	13.15	Put	Currency Future	937.0000	1,002.0000	6.937	0	0	0
18/09/2009	£ / R	2009/12/14	17.45	Call	Currency Future	10.0000	10.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	8.40	Put	Currency Future	3.0000	3.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	9.90	Call	Currency Future	2,519.0000	2,451.0000	(2.699)	0	0	0
18/09/2009	£ / R	2009/12/14	14.15	Call	Currency Future	78.0000	77.0000	(1.282)	0	0	0
18/09/2009	£ / R	2009/12/14	9.40	Call	Currency Future	3,012.0000	2,943.0000	(2.291)	0	0	0
18/09/2009	£ / R	2009/12/14	19.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	19.50	Call	Currency Future	4.0000	4.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	13.05	Put	Currency Future	857.0000	921.0000	7.468	0	0	0
18/09/2009	£ / R	2009/12/14	12.35	Put	Currency Future	374.0000	423.0000	13.102	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	£ / R 2009/12/14	17.45	Put	Currency Future	5,056.0000	5,126.0000	1.384	0	0	0
18/09/2009	£ / R 2009/12/14	9.90	Put	Currency Future	15.0000	17.0000	13.333	0	0	0
18/09/2009	£ / R 2009/12/14	21.70	Put	Currency Future	9,297.0000	9,367.0000	0.753	0	0	0
18/09/2009	£ / R 2009/12/14	14.55	Call	Currency Future	57.0000	57.0000	-	0	0	0
18/09/2009	£ / R 2009/12/14	10.60	Call	Currency Future	1,835.0000	1,768.0000	(3.651)	0	0	0
18/09/2009	£ / R 2009/12/14	15.45	Call	Currency Future	30.0000	30.0000	-	0	0	0
18/09/2009	£ / R 2009/12/14	10.90	Call	Currency Future	1,543.0000	1,477.0000	(4.277)	0	0	0
18/09/2009	£ / R 2009/12/14	21.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	£ / R 2009/12/14	14.60	Call	Currency Future	55.0000	55.0000	-	0	0	0
18/09/2009	£ / R 2009/12/14	21.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	£ / R 2009/12/14	12.10	Call	Currency Future	562.0000	529.0000	(5.872)	0	0	0
18/09/2009	£ / R 2009/12/14	17.50	Put	Currency Future	5,105.0000	5,176.0000	1.391	0	0	0
18/09/2009	£ / R 2009/12/14	12.30	Put	Currency Future	349.0000	395.0000	13.181	0	0	0
18/09/2009	£ / R 2009/12/14	12.45	Put	Currency Future	431.0000	485.0000	12.529	0	0	0
18/09/2009	£ / R 2009/12/14	10.90	Put	Currency Future	39.0000	43.0000	10.256	0	0	0
18/09/2009	£ / R 2009/12/14	14.20	Put	Currency Future	1,871.0000	1,940.0000	3.688	0	0	0
18/09/2009	£ / R 2009/12/14	18.10	Call	Currency Future	7.0000	7.0000	-	0	0	0
18/09/2009	£ / R 2009/12/14	15.50	Put	Currency Future	3,125.0000	3,195.0000	2.240	0	0	0
18/09/2009	£ / R 2009/12/14	13.15	Call	Currency Future	191.0000	186.0000	(2.618)	0	0	0
18/09/2009	£ / R 2009/12/14	12.45	Call	Currency Future	385.0000	369.0000	(4.156)	0	0	0
18/09/2009	£ / R 2009/12/14	11.90	Call	Currency Future	687.0000	646.0000	(5.968)	0	0	0
18/09/2009	£ / R 2009/12/14	14.75	Put	Currency Future	2,395.0000	2,465.0000	2.923	0	0	0
18/09/2009	£ / R 2009/12/14	13.85	Call	Currency Future	101.0000	99.0000	(1.980)	0	0	0
18/09/2009	£ / R 2009/12/14	16.30	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
18/09/2009	£ / R 2009/12/14	10.60	Put	Currency Future	31.0000	34.0000	9.677	0	0	0
18/09/2009	£ / R 2009/12/14	21.35	Put	Currency Future	8,947.0000	9,017.0000	0.782	0	0	0
18/09/2009	£ / R 2009/12/14	12.50	Call	Currency Future	366.0000	351.0000	(4.098)	0	0	0
18/09/2009	£ / R 2009/12/14	12.95	Call	Currency Future	233.0000	225.0000	(3.433)	0	0	0
18/09/2009	£ / R 2009/12/14	12.40	Put	Currency Future	401.0000	453.0000	12.968	0	0	0
18/09/2009	£ / R 2009/12/14	11.45	Put	Currency Future	71.0000	83.0000	16.901	0	0	0
18/09/2009	£ / R 2009/12/14	17.90	Put	Currency Future	5,504.0000	5,574.0000	1.272	0	0	0
18/09/2009	£ / R 2009/12/14	13.95	Call	Currency Future	92.0000	91.0000	(1.087)	0	0	0
18/09/2009	£ / R 2009/12/14	14.60	Put	Currency Future	2,251.0000	2,321.0000	3.110	0	0	0
18/09/2009	£ / R 2009/12/14	14.90	Call	Currency Future	44.0000	44.0000	-	0	0	0
18/09/2009	£ / R 2009/12/14	16.60	Put	Currency Future	4,211.0000	4,282.0000	1.686	0	0	0
18/09/2009	£ / R 2009/12/14	12.50	Put	Currency Future	462.0000	517.0000	11.905	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	£ / R	2009/12/14	12.30	Call	Currency Future	453.0000	429.0000	(5.298)	0	0	0
18/09/2009	£ / R	2009/12/14	9.45	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
18/09/2009	£ / R	2009/12/14	15.90	Put	Currency Future	3,519.0000	3,589.0000	1.989	0	0	0
18/09/2009	£ / R	2009/12/14	14.10	Call	Currency Future	82.0000	81.0000	(1.220)	0	0	0
18/09/2009	£ / R	2009/12/14	19.25	Put	Currency Future	6,850.0000	6,920.0000	1.022	0	0	0
18/09/2009	£ / R	2009/12/14	14.35	Call	Currency Future	67.0000	66.0000	(1.493)	0	0	0
18/09/2009	£ / R	2009/12/14	12.10	Put	Currency Future	258.0000	295.0000	14.341	0	0	0
18/09/2009	£ / R	2009/12/14	10.35	Put	Currency Future	25.0000	28.0000	12.000	0	0	0
18/09/2009	£ / R	2009/12/14	15.50	Call	Currency Future	29.0000	29.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	12.90	Call	Currency Future	245.0000	237.0000	(3.265)	0	0	0
18/09/2009	£ / R	2009/12/14	12.60	Put	Currency Future	527.0000	584.0000	10.816	0	0	0
18/09/2009	£ / R	2009/12/14	19.55	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
18/09/2009	£ / R	2009/12/14	15.90	Call	Currency Future	23.0000	23.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,778.0000	1,847.0000	3.881	0	0	0
18/09/2009	£ / R	2009/12/14	19.25	Call	Currency Future	4.0000	4.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	14.95	Put	Currency Future	2,588.0000	2,658.0000	2.705	0	0	0
18/09/2009	£ / R	2009/12/14	16.60	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
18/09/2009	£ / R	2009/12/14	11.35	Call	Currency Future	1,114.0000	1,049.0000	(5.835)	0	0	0
18/09/2009	£ / R	2009/12/14	17.50	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
18/09/2009	£ / R	2009/12/14	12.90	Put	Currency Future	741.0000	803.0000	8.367	0	0	0
18/09/2009	£ / R	2009/12/14	10.45	Call	Currency Future	1,981.0000	1,914.0000	(3.382)	0	0	0
18/09/2009	£ / R	2009/12/14	11.40	Call	Currency Future	1,067.0000	1,008.0000	(5.530)	0	0	0
18/09/2009	£ / R	2009/12/14	13.95	Put	Currency Future	1,638.0000	1,707.0000	4.212	0	0	0
18/09/2009	£ / R	2009/12/14	14.20	Call	Currency Future	75.0000	74.0000	(1.333)	0	0	0
18/09/2009	£ / R	2009/12/14	17.25	Put	Currency Future	4,857.0000	4,927.0000	1.441	0	0	0
18/09/2009	£ / R	2009/12/14	14.95	Call	Currency Future	42.0000	42.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	17.35	Call	Currency Future	10.0000	10.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	11.45	Call	Currency Future	1,025.0000	967.0000	(5.659)	0	0	0
18/09/2009	£ / R	2009/12/14	14.15	Call	Currency Future	78.0000	77.0000	(1.282)	0	0	0
18/09/2009	£ / R	2009/12/14	21.15	Put	Currency Future	8,747.0000	8,817.0000	0.800	0	0	0
18/09/2009	£ / R	2009/12/14	13.90	Call	Currency Future	96.0000	95.0000	(1.042)	0	0	0
18/09/2009	£ / R	2009/12/14	14.55	Put	Currency Future	2,203.0000	2,273.0000	3.177	0	0	0
18/09/2009	£ / R	2009/12/14	11.35	Put	Currency Future	60.0000	65.0000	8.333	0	0	0
18/09/2009	£ / R	2009/12/14	21.30	Put	Currency Future	8,897.0000	8,967.0000	0.787	0	0	0
18/09/2009	£ / R	2009/12/14	12.75	Call	Currency Future	284.0000	274.0000	(3.521)	0	0	0
18/09/2009	£ / R	2009/12/14	11.20	Put	Currency Future	52.0000	56.0000	7.692	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	£ / R	2009/12/14	10.45	Put	Currency Future	27.0000	30.0000	11.111	0	0	0
18/09/2009	£ / R	2009/12/14	14.90	Put	Currency Future	2,540.0000	2,610.0000	2.756	0	0	0
18/09/2009	£ / R	2009/12/14	13.90	Call	Currency Future	96.0000	95.0000	(1.042)	0	0	0
18/09/2009	£ / R	2009/12/14	21.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	14.65	Call	Currency Future	53.0000	52.0000	(1.887)	0	0	0
18/09/2009	£ / R	2009/12/14	19.35	Put	Currency Future	6,950.0000	7,020.0000	1.007	0	0	0
18/09/2009	£ / R	2009/12/14	21.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	12.75	Put	Currency Future	630.0000	690.0000	9.524	0	0	0
18/09/2009	£ / R	2009/12/14	17.55	Put	Currency Future	5,155.0000	5,225.0000	1.358	0	0	0
18/09/2009	£ / R	2009/12/14	14.90	Call	Currency Future	44.0000	44.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	11.60	Call	Currency Future	904.0000	851.0000	(5.863)	0	0	0
18/09/2009	£ / R	2009/12/14	15.15	Call	Currency Future	37.0000	37.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	19.15	Put	Currency Future	6,750.0000	6,820.0000	1.037	0	0	0
18/09/2009	£ / R	2009/12/14	14.35	Put	Currency Future	2,013.0000	2,082.0000	3.428	0	0	0
18/09/2009	£ / R	2009/12/14	15.35	Put	Currency Future	2,978.0000	3,048.0000	2.351	0	0	0
18/09/2009	£ / R	2009/12/14	17.35	Put	Currency Future	4,956.0000	5,026.0000	1.412	0	0	0
18/09/2009	£ / R	2009/12/14	21.20	Put	Currency Future	8,797.0000	8,867.0000	0.796	0	0	0
18/09/2009	£ / R	2009/12/14	15.55	Put	Currency Future	3,174.0000	3,244.0000	2.205	0	0	0
18/09/2009	£ / R	2009/12/14	14.85	Put	Currency Future	2,491.0000	2,561.0000	2.810	0	0	0
18/09/2009	£ / R	2009/12/14	11.60	Put	Currency Future	100.0000	117.0000	17.000	0	0	0
18/09/2009	£ / R	2009/12/14	15.15	Put	Currency Future	2,783.0000	2,853.0000	2.515	0	0	0
18/09/2009	£ / R	2009/12/14	13.90	Put	Currency Future	1,592.0000	1,661.0000	4.334	0	0	0
18/09/2009	£ / R	2009/12/14	14.65	Put	Currency Future	2,299.0000	2,368.0000	3.001	0	0	0
18/09/2009	£ / R	2009/12/14	16.85	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
18/09/2009	£ / R	2009/12/14	19.35	Call	Currency Future	4.0000	4.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	14.85	Call	Currency Future	45.0000	45.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	17.60	Call	Currency Future	9.0000	9.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	21.05	Put	Currency Future	8,647.0000	8,717.0000	0.810	0	0	0
18/09/2009	£ / R	2009/12/14	15.05	Put	Currency Future	2,685.0000	2,755.0000	2.607	0	0	0
18/09/2009	£ / R	2009/12/14	16.85	Put	Currency Future	4,459.0000	4,530.0000	1.592	0	0	0
18/09/2009	£ / R	2009/12/14	17.60	Put	Currency Future	5,205.0000	5,275.0000	1.345	0	0	0
18/09/2009	£ / R	2009/12/14	21.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	19.70	Put	Currency Future	7,299.0000	7,369.0000	0.959	0	0	0
18/09/2009	£ / R	2009/12/14	10.40	Call	Currency Future	2,030.0000	1,963.0000	(3.300)	0	0	0
18/09/2009	£ / R	2009/12/14	13.60	Call	Currency Future	125.0000	123.0000	(1.600)	0	0	0
18/09/2009	£ / R	2009/12/14	14.90	Put	Currency Future	2,540.0000	2,610.0000	2.756	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	£ / R	2009/12/14	15.35	Call	Currency Future	32.0000	32.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	11.20	Call	Currency Future	1,256.0000	1,190.0000	(5.255)	0	0	0
18/09/2009	£ / R	2009/12/14	21.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	19.05	Put	Currency Future	6,650.0000	6,721.0000	1.068	0	0	0
18/09/2009	£ / R	2009/12/14	14.40	Put	Currency Future	2,060.0000	2,130.0000	3.398	0	0	0
18/09/2009	£ / R	2009/12/14	9.60	Put	Currency Future	10.0000	12.0000	20.000	0	0	0
18/09/2009	£ / R	2009/12/14	13.60	Put	Currency Future	1,321.0000	1,389.0000	5.148	0	0	0
18/09/2009	£ / R	2009/12/14	14.40	Call	Currency Future	64.0000	64.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	10.85	Put	Currency Future	38.0000	41.0000	7.895	0	0	0
18/09/2009	£ / R	2009/12/14	13.00	Call	Currency Future	222.0000	215.0000	(3.153)	0	0	0
18/09/2009	£ / R	2009/12/14	10.20	Call	Currency Future	2,225.0000	2,158.0000	(3.011)	0	0	0
18/09/2009	£ / R	2009/12/14	17.05	Put	Currency Future	4,658.0000	4,728.0000	1.503	0	0	0
18/09/2009	£ / R	2009/12/14	14.10	Call	Currency Future	82.0000	81.0000	(1.220)	0	0	0
18/09/2009	£ / R	2009/12/14	18.80	Put	Currency Future	6,401.0000	6,471.0000	1.094	0	0	0
18/09/2009	£ / R	2009/12/14	15.05	Call	Currency Future	39.0000	39.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	10.85	Call	Currency Future	1,592.0000	1,525.0000	(4.209)	0	0	0
18/09/2009	£ / R	2009/12/14	13.00	Put	Currency Future	818.0000	881.0000	7.702	0	0	0
18/09/2009	£ / R	2009/12/14	21.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	11.95	Call	Currency Future	654.0000	615.0000	(5.963)	0	0	0
18/09/2009	£ / R	2009/12/14	17.55	Call	Currency Future	9.0000	9.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	21.60	Put	Currency Future	9,197.0000	9,267.0000	0.761	0	0	0
18/09/2009	£ / R	2009/12/14	20.30	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
18/09/2009	£ / R	2009/12/14	19.15	Call	Currency Future	4.0000	4.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	14.55	Call	Currency Future	57.0000	57.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	7.85	Call	Currency Future	4,555.0000	4,485.0000	(1.537)	0	0	0
18/09/2009	£ / R	2009/12/14	19.75	Put	Currency Future	7,349.0000	7,419.0000	0.953	0	0	0
18/09/2009	£ / R	2009/12/14	13.30	Put	Currency Future	1,062.0000	1,128.0000	6.215	0	0	0
18/09/2009	£ / R	2009/12/14	19.10	Put	Currency Future	6,700.0000	6,770.0000	1.045	0	0	0
18/09/2009	£ / R	2009/12/14	21.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	17.30	Put	Currency Future	4,906.0000	4,977.0000	1.447	0	0	0
18/09/2009	£ / R	2009/12/14	13.60	Call	Currency Future	125.0000	123.0000	(1.600)	0	0	0
18/09/2009	£ / R	2009/12/14	18.35	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
18/09/2009	£ / R	2009/12/14	21.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	21.10	Put	Currency Future	8,697.0000	8,767.0000	0.805	0	0	0
18/09/2009	£ / R	2009/12/14	21.80	Put	Currency Future	9,397.0000	9,467.0000	0.745	0	0	0
18/09/2009	£ / R	2009/12/14	9.60	Call	Currency Future	2,814.0000	2,746.0000	(2.416)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	£ / R	2009/12/14	8.30	Call	Currency Future	4,106.0000	4,037.0000	(1.680)	0	0	0
18/09/2009	£ / R	2009/12/14	17.15	Put	Currency Future	4,757.0000	4,827.0000	1.472	0	0	0
18/09/2009	£ / R	2009/12/14	7.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	10.20	Put	Currency Future	21.0000	24.0000	14.286	0	0	0
18/09/2009	£ / R	2009/12/14	21.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	13.20	Call	Currency Future	182.0000	178.0000	(2.198)	0	0	0
18/09/2009	£ / R	2009/12/14	8.30	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
18/09/2009	£ / R	2009/12/14	15.10	Call	Currency Future	38.0000	38.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	15.15	Put	Currency Future	2,783.0000	2,853.0000	2.515	0	0	0
18/09/2009	£ / R	2009/12/14	9.35	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
18/09/2009	£ / R	2009/12/14	11.95	Put	Currency Future	200.0000	231.0000	15.500	0	0	0
18/09/2009	£ / R	2009/12/14	11.40	Put	Currency Future	63.0000	74.0000	17.460	0	0	0
18/09/2009	£ / R	2009/12/14	13.20	Put	Currency Future	978.0000	1,044.0000	6.748	0	0	0
18/09/2009	£ / R	2009/12/14	10.00	Call	Currency Future	2,420.0000	2,353.0000	(2.769)	0	0	0
18/09/2009	£ / R	2009/12/14	9.80	Call	Currency Future	2,617.0000	2,549.0000	(2.598)	0	0	0
18/09/2009	£ / R	2009/12/14	15.00	Put	Currency Future	2,637.0000	2,707.0000	2.655	0	0	0
18/09/2009	£ / R	2009/12/14	10.15	Call	Currency Future	2,274.0000	2,206.0000	(2.990)	0	0	0
18/09/2009	£ / R	2009/12/14	13.55	Put	Currency Future	1,277.0000	1,345.0000	5.325	0	0	0
18/09/2009	£ / R	2009/12/14	9.35	Call	Currency Future	3,062.0000	2,993.0000	(2.253)	0	0	0
18/09/2009	£ / R	2009/12/14	13.10	Put	Currency Future	897.0000	961.0000	7.135	0	0	0
18/09/2009	£ / R	2009/12/14	15.40	Call	Currency Future	31.0000	31.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,547.0000	1,615.0000	4.396	0	0	0
18/09/2009	£ / R	2009/12/14	13.50	Call	Currency Future	137.0000	135.0000	(1.460)	0	0	0
18/09/2009	£ / R	2009/12/14	9.80	Put	Currency Future	13.0000	15.0000	15.385	0	0	0
18/09/2009	£ / R	2009/12/14	15.00	Call	Currency Future	41.0000	41.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	9.15	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
18/09/2009	£ / R	2009/12/14	18.35	Put	Currency Future	5,952.0000	6,023.0000	1.193	0	0	0
18/09/2009	£ / R	2009/12/14	12.95	Put	Currency Future	779.0000	841.0000	7.959	0	0	0
18/09/2009	£ / R	2009/12/14	19.10	Call	Currency Future	4.0000	4.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	15.40	Put	Currency Future	3,027.0000	3,097.0000	2.313	0	0	0
18/09/2009	£ / R	2009/12/14	13.15	Put	Currency Future	937.0000	1,002.0000	6.937	0	0	0
18/09/2009	£ / R	2009/12/14	9.05	Call	Currency Future	3,360.0000	3,290.0000	(2.083)	0	0	0
18/09/2009	£ / R	2009/12/14	10.00	Put	Currency Future	16.0000	19.0000	18.750	0	0	0
18/09/2009	£ / R	2009/12/14	19.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	13.50	Put	Currency Future	1,233.0000	1,301.0000	5.515	0	0	0
18/09/2009	£ / R	2009/12/14	15.20	Call	Currency Future	35.0000	36.0000	2.857	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	£ / R	2009/12/14	9.15	Call	Currency Future	3,260.0000	3,191.0000	(2.117)	0	0	0
18/09/2009	£ / R	2009/12/14	9.30	Call	Currency Future	3,111.0000	3,042.0000	(2.218)	0	0	0
18/09/2009	£ / R	2009/12/14	17.10	Call	Currency Future	12.0000	12.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	17.40	Call	Currency Future	10.0000	10.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	13.15	Call	Currency Future	191.0000	186.0000	(2.618)	0	0	0
18/09/2009	£ / R	2009/12/14	21.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	10.70	Put	Currency Future	33.0000	37.0000	12.121	0	0	0
18/09/2009	£ / R	2009/12/14	14.80	Call	Currency Future	47.0000	47.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	10.15	Put	Currency Future	20.0000	22.0000	10.000	0	0	0
18/09/2009	£ / R	2009/12/14	13.25	Call	Currency Future	174.0000	169.0000	(2.874)	0	0	0
18/09/2009	£ / R	2009/12/14	19.85	Put	Currency Future	7,449.0000	7,519.0000	0.940	0	0	0
18/09/2009	£ / R	2009/12/14	10.10	Call	Currency Future	2,322.0000	2,255.0000	(2.885)	0	0	0
18/09/2009	£ / R	2009/12/14	17.40	Put	Currency Future	5,006.0000	5,076.0000	1.398	0	0	0
18/09/2009	£ / R	2009/12/14	9.00	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
18/09/2009	£ / R	2009/12/14	17.70	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
18/09/2009	£ / R	2009/12/14	18.80	Call	Currency Future	5.0000	5.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	15.60	Put	Currency Future	3,223.0000	3,294.0000	2.203	0	0	0
18/09/2009	£ / R	2009/12/14	11.15	Call	Currency Future	1,303.0000	1,238.0000	(4.988)	0	0	0
18/09/2009	£ / R	2009/12/14	13.55	Call	Currency Future	131.0000	129.0000	(1.527)	0	0	0
18/09/2009	£ / R	2009/12/14	10.30	Call	Currency Future	2,127.0000	2,061.0000	(3.103)	0	0	0
18/09/2009	£ / R	2009/12/14	13.30	Call	Currency Future	166.0000	162.0000	(2.410)	0	0	0
18/09/2009	£ / R	2009/12/14	17.10	Put	Currency Future	4,708.0000	4,778.0000	1.487	0	0	0
18/09/2009	£ / R	2009/12/14	13.60	Put	Currency Future	1,321.0000	1,389.0000	5.148	0	0	0
18/09/2009	£ / R	2009/12/14	21.40	Put	Currency Future	8,997.0000	9,067.0000	0.778	0	0	0
18/09/2009	£ / R	2009/12/14	9.00	Call	Currency Future	3,409.0000	3,340.0000	(2.024)	0	0	0
18/09/2009	£ / R	2009/12/14	10.65	Call	Currency Future	1,786.0000	1,719.0000	(3.751)	0	0	0
18/09/2009	£ / R	2009/12/14	15.60	Call	Currency Future	27.0000	28.0000	3.704	0	0	0
18/09/2009	£ / R	2009/12/14	11.15	Put	Currency Future	49.0000	54.0000	10.204	0	0	0
18/09/2009	£ / R	2009/12/14	19.30	Call	Currency Future	4.0000	4.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	10.10	Put	Currency Future	18.0000	21.0000	16.667	0	0	0
18/09/2009	£ / R	2009/12/14	13.10	Call	Currency Future	201.0000	195.0000	(2.985)	0	0	0
18/09/2009	£ / R	2009/12/14	19.40	Put	Currency Future	7,000.0000	7,070.0000	1.000	0	0	0
18/09/2009	£ / R	2009/12/14	13.85	Call	Currency Future	101.0000	99.0000	(1.980)	0	0	0
18/09/2009	£ / R	2009/12/14	17.70	Put	Currency Future	5,304.0000	5,375.0000	1.339	0	0	0
18/09/2009	£ / R	2009/12/14	15.20	Put	Currency Future	2,831.0000	2,902.0000	2.508	0	0	0
18/09/2009	£ / R	2009/12/14	15.15	Call	Currency Future	37.0000	37.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	£ / R	2009/12/14	13.65	Call	Currency Future	120.0000	118.0000	(1.667)	0	0	0
18/09/2009	£ / R	2009/12/14	15.30	Call	Currency Future	33.0000	33.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	17.75	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
18/09/2009	£ / R	2009/12/14	11.10	Put	Currency Future	47.0000	51.0000	8.511	0	0	0
18/09/2009	£ / R	2009/12/14	19.40	Call	Currency Future	4.0000	4.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	11.00	Call	Currency Future	1,447.0000	1,381.0000	(4.561)	0	0	0
18/09/2009	£ / R	2009/12/14	10.65	Put	Currency Future	32.0000	35.0000	9.375	0	0	0
18/09/2009	£ / R	2009/12/14	15.10	Put	Currency Future	2,734.0000	2,804.0000	2.560	0	0	0
18/09/2009	£ / R	2009/12/14	12.15	Put	Currency Future	279.0000	319.0000	14.337	0	0	0
18/09/2009	£ / R	2009/12/14	19.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	19.30	Put	Currency Future	6,900.0000	6,970.0000	1.014	0	0	0
18/09/2009	£ / R	2009/12/14	21.75	Put	Currency Future	9,347.0000	9,417.0000	0.749	0	0	0
18/09/2009	£ / R	2009/12/14	11.10	Call	Currency Future	1,351.0000	1,285.0000	(4.885)	0	0	0
18/09/2009	£ / R	2009/12/14	14.00	Call	Currency Future	89.0000	87.0000	(2.247)	0	0	0
18/09/2009	£ / R	2009/12/14	19.80	Put	Currency Future	7,399.0000	7,469.0000	0.946	0	0	0
18/09/2009	£ / R	2009/12/14	13.45	Call	Currency Future	144.0000	141.0000	(2.083)	0	0	0
18/09/2009	£ / R	2009/12/14	11.00	Put	Currency Future	43.0000	47.0000	9.302	0	0	0
18/09/2009	£ / R	2009/12/14	11.65	Put	Currency Future	112.0000	131.0000	16.964	0	0	0
18/09/2009	£ / R	2009/12/14	11.30	Call	Currency Future	1,161.0000	1,096.0000	(5.599)	0	0	0
18/09/2009	£ / R	2009/12/14	14.70	Put	Currency Future	2,347.0000	2,417.0000	2.983	0	0	0
18/09/2009	£ / R	2009/12/14	12.15	Call	Currency Future	533.0000	503.0000	(5.629)	0	0	0
18/09/2009	£ / R	2009/12/14	9.30	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
18/09/2009	£ / R	2009/12/14	15.75	Put	Currency Future	3,371.0000	3,441.0000	2.077	0	0	0
18/09/2009	£ / R	2009/12/14	14.40	Call	Currency Future	64.0000	64.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	13.45	Put	Currency Future	1,190.0000	1,257.0000	5.630	0	0	0
18/09/2009	£ / R	2009/12/14	13.75	Call	Currency Future	110.0000	108.0000	(1.818)	0	0	0
18/09/2009	£ / R	2009/12/14	12.80	Call	Currency Future	270.0000	261.0000	(3.333)	0	0	0
18/09/2009	£ / R	2009/12/14	14.80	Put	Currency Future	2,443.0000	2,513.0000	2.865	0	0	0
18/09/2009	£ / R	2009/12/14	17.15	Call	Currency Future	11.0000	11.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	10.30	Put	Currency Future	23.0000	27.0000	17.391	0	0	0
18/09/2009	£ / R	2009/12/14	11.75	Put	Currency Future	137.0000	160.0000	16.788	0	0	0
18/09/2009	£ / R	2009/12/14	14.30	Call	Currency Future	70.0000	69.0000	(1.429)	0	0	0
18/09/2009	£ / R	2009/12/14	18.95	Put	Currency Future	6,551.0000	6,621.0000	1.069	0	0	0
18/09/2009	£ / R	2009/12/14	17.80	Put	Currency Future	5,404.0000	5,474.0000	1.295	0	0	0
18/09/2009	£ / R	2009/12/14	20.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	8.35	Put	Currency Future	3.0000	3.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	£ / R	2009/12/14	12.00	Put	Currency Future	218.0000	252.0000	15.596	0	0	0
18/09/2009	£ / R	2009/12/14	15.65	Call	Currency Future	26.0000	27.0000	3.846	0	0	0
18/09/2009	£ / R	2009/12/14	17.30	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
18/09/2009	£ / R	2009/12/14	14.60	Put	Currency Future	2,251.0000	2,321.0000	3.110	0	0	0
18/09/2009	£ / R	2009/12/14	13.60	Put	Currency Future	1,321.0000	1,389.0000	5.148	0	0	0
18/09/2009	£ / R	2009/12/14	15.30	Put	Currency Future	2,929.0000	2,999.0000	2.390	0	0	0
18/09/2009	£ / R	2009/12/14	15.75	Call	Currency Future	25.0000	25.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	20.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	10.55	Call	Currency Future	1,884.0000	1,817.0000	(3.556)	0	0	0
18/09/2009	£ / R	2009/12/14	20.70	Put	Currency Future	8,298.0000	8,368.0000	0.844	0	0	0
18/09/2009	£ / R	2009/12/14	20.35	Put	Currency Future	7,948.0000	8,019.0000	0.893	0	0	0
18/09/2009	£ / R	2009/12/14	12.00	Call	Currency Future	622.0000	586.0000	(5.788)	0	0	0
18/09/2009	£ / R	2009/12/14	9.65	Call	Currency Future	2,765.0000	2,697.0000	(2.459)	0	0	0
18/09/2009	£ / R	2009/12/14	15.80	Put	Currency Future	3,420.0000	3,490.0000	2.047	0	0	0
18/09/2009	£ / R	2009/12/14	14.70	Call	Currency Future	51.0000	51.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	13.25	Put	Currency Future	1,020.0000	1,085.0000	6.373	0	0	0
18/09/2009	£ / R	2009/12/14	20.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	17.75	Put	Currency Future	5,354.0000	5,425.0000	1.326	0	0	0
18/09/2009	£ / R	2009/12/14	9.20	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
18/09/2009	£ / R	2009/12/14	20.95	Put	Currency Future	8,547.0000	8,617.0000	0.819	0	0	0
18/09/2009	£ / R	2009/12/14	10.55	Put	Currency Future	30.0000	33.0000	10.000	0	0	0
18/09/2009	£ / R	2009/12/14	18.70	Put	Currency Future	6,301.0000	6,371.0000	1.111	0	0	0
18/09/2009	£ / R	2009/12/14	13.50	Put	Currency Future	1,233.0000	1,301.0000	5.515	0	0	0
18/09/2009	£ / R	2009/12/14	19.00	Put	Currency Future	6,600.0000	6,671.0000	1.076	0	0	0
18/09/2009	£ / R	2009/12/14	11.30	Put	Currency Future	57.0000	62.0000	8.772	0	0	0
18/09/2009	£ / R	2009/12/14	14.60	Call	Currency Future	55.0000	55.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	18.65	Put	Currency Future	6,251.0000	6,322.0000	1.136	0	0	0
18/09/2009	£ / R	2009/12/14	14.40	Put	Currency Future	2,060.0000	2,130.0000	3.398	0	0	0
18/09/2009	£ / R	2009/12/14	18.95	Call	Currency Future	5.0000	5.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	11.55	Call	Currency Future	944.0000	889.0000	(5.826)	0	0	0
18/09/2009	£ / R	2009/12/14	13.60	Call	Currency Future	125.0000	123.0000	(1.600)	0	0	0
18/09/2009	£ / R	2009/12/14	18.70	Call	Currency Future	5.0000	5.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	13.50	Call	Currency Future	137.0000	135.0000	(1.460)	0	0	0
18/09/2009	£ / R	2009/12/14	21.00	Put	Currency Future	8,597.0000	8,667.0000	0.814	0	0	0
18/09/2009	£ / R	2009/12/14	11.25	Call	Currency Future	1,208.0000	1,143.0000	(5.381)	0	0	0
18/09/2009	£ / R	2009/12/14	13.65	Put	Currency Future	1,366.0000	1,434.0000	4.978	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	£ / R 2009/12/14	12.65	Call	Currency Future	314.0000	302.0000	(3.822)	0	0	0
18/09/2009	£ / R 2009/12/14	14.30	Put	Currency Future	1,966.0000	2,035.0000	3.510	0	0	0
18/09/2009	£ / R 2009/12/14	16.95	Put	Currency Future	4,559.0000	4,629.0000	1.535	0	0	0
18/09/2009	£ / R 2009/12/14	11.55	Put	Currency Future	90.0000	105.0000	16.667	0	0	0
18/09/2009	£ / R 2009/12/14	13.70	Call	Currency Future	115.0000	113.0000	(1.739)	0	0	0
18/09/2009	£ / R 2009/12/14	16.35	Put	Currency Future	3,964.0000	4,034.0000	1.766	0	0	0
18/09/2009	£ / R 2009/12/14	17.00	Put	Currency Future	4,608.0000	4,678.0000	1.519	0	0	0
18/09/2009	£ / R 2009/12/14	10.25	Put	Currency Future	22.0000	25.0000	13.636	0	0	0
18/09/2009	£ / R 2009/12/14	20.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
18/09/2009	£ / R 2009/12/14	16.65	Put	Currency Future	4,261.0000	4,331.0000	1.643	0	0	0
18/09/2009	£ / R 2009/12/14	9.75	Put	Currency Future	12.0000	14.0000	16.667	0	0	0
18/09/2009	£ / R 2009/12/14	9.20	Call	Currency Future	3,211.0000	3,142.0000	(2.149)	0	0	0
18/09/2009	£ / R 2009/12/14	12.65	Put	Currency Future	560.0000	618.0000	10.357	0	0	0
18/09/2009	£ / R 2009/12/14	14.35	Put	Currency Future	2,013.0000	2,082.0000	3.428	0	0	0
18/09/2009	£ / R 2009/12/14	12.55	Call	Currency Future	348.0000	334.0000	(4.023)	0	0	0
18/09/2009	£ / R 2009/12/14	13.10	Put	Currency Future	897.0000	961.0000	7.135	0	0	0
18/09/2009	£ / R 2009/12/14	20.35	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
18/09/2009	£ / R 2009/12/14	19.00	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
18/09/2009	£ / R 2009/12/14	12.80	Put	Currency Future	666.0000	727.0000	9.159	0	0	0
18/09/2009	£ / R 2009/12/14	10.25	Call	Currency Future	2,176.0000	2,109.0000	(3.079)	0	0	0
18/09/2009	£ / R 2009/12/14	13.70	Put	Currency Future	1,411.0000	1,479.0000	4.819	0	0	0
18/09/2009	£ / R 2009/12/14	16.65	Call	Currency Future	15.0000	15.0000	-	0	0	0
18/09/2009	£ / R 2009/12/14	9.75	Call	Currency Future	2,666.0000	2,598.0000	(2.551)	0	0	0
18/09/2009	£ / R 2009/12/14	14.05	Call	Currency Future	85.0000	84.0000	(1.176)	0	0	0
18/09/2009	£ / R 2009/12/14	9.55	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
18/09/2009	£ / R 2009/12/14	16.35	Call	Currency Future	18.0000	18.0000	-	0	0	0
18/09/2009	£ / R 2009/12/14	21.45	Put	Currency Future	9,047.0000	9,117.0000	0.774	0	0	0
18/09/2009	£ / R 2009/12/14	17.00	Call	Currency Future	12.0000	12.0000	-	0	0	0
18/09/2009	£ / R 2009/12/14	15.80	Call	Currency Future	24.0000	24.0000	-	0	0	0
18/09/2009	£ / R 2009/12/14	13.70	Call	Currency Future	115.0000	113.0000	(1.739)	0	0	0
18/09/2009	£ / R 2009/12/14	20.65	Put	Currency Future	8,248.0000	8,318.0000	0.849	0	0	0
18/09/2009	£ / R 2009/12/14	12.70	Call	Currency Future	299.0000	288.0000	(3.679)	0	0	0
18/09/2009	£ / R 2009/12/14	14.00	Put	Currency Future	1,685.0000	1,753.0000	4.036	0	0	0
18/09/2009	£ / R 2009/12/14	15.55	Call	Currency Future	28.0000	28.0000	-	0	0	0
18/09/2009	£ / R 2009/12/14	13.70	Put	Currency Future	1,411.0000	1,479.0000	4.819	0	0	0
18/09/2009	£ / R 2009/12/14	13.40	Call	Currency Future	151.0000	147.0000	(2.649)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	£ / R	2009/12/14	12.25	Call	Currency Future	479.0000	453.0000	(5.428)	0	0	0
18/09/2009	£ / R	2009/12/14	18.60	Put	Currency Future	6,202.0000	6,272.0000	1.129	0	0	0
18/09/2009	£ / R	2009/12/14	8.65	Call	Currency Future	3,758.0000	3,688.0000	(1.863)	0	0	0
18/09/2009	£ / R	2009/12/14	10.75	Call	Currency Future	1,689.0000	1,622.0000	(3.967)	0	0	0
18/09/2009	£ / R	2009/12/14	12.70	Put	Currency Future	595.0000	654.0000	9.916	0	0	0
18/09/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,778.0000	1,847.0000	3.881	0	0	0
18/09/2009	£ / R	2009/12/14	12.55	Put	Currency Future	494.0000	550.0000	11.336	0	0	0
18/09/2009	£ / R	2009/12/14	13.75	Put	Currency Future	1,456.0000	1,524.0000	4.670	0	0	0
18/09/2009	£ / R	2009/12/14	15.65	Put	Currency Future	3,272.0000	3,343.0000	2.170	0	0	0
18/09/2009	£ / R	2009/12/14	12.25	Put	Currency Future	325.0000	369.0000	13.538	0	0	0
18/09/2009	£ / R	2009/12/14	20.60	Put	Currency Future	8,198.0000	8,268.0000	0.854	0	0	0
18/09/2009	£ / R	2009/12/14	8.65	Put	Currency Future	4.0000	4.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	10.75	Put	Currency Future	35.0000	38.0000	8.571	0	0	0
18/09/2009	£ / R	2009/12/14	14.10	Call	Currency Future	82.0000	81.0000	(1.220)	0	0	0
18/09/2009	£ / R	2009/12/14	9.55	Call	Currency Future	2,864.0000	2,795.0000	(2.409)	0	0	0
18/09/2009	£ / R	2009/12/14	13.10	Call	Currency Future	201.0000	195.0000	(2.985)	0	0	0
18/09/2009	£ / R	2009/12/14	8.35	Call	Currency Future	4,057.0000	3,987.0000	(1.725)	0	0	0
18/09/2009	£ / R	2009/12/14	9.65	Put	Currency Future	11.0000	13.0000	18.182	0	0	0
18/09/2009	£ / R	2009/12/14	17.25	Call	Currency Future	11.0000	11.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	11.75	Call	Currency Future	791.0000	744.0000	(5.942)	0	0	0
18/09/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,731.0000	1,800.0000	3.986	0	0	0
18/09/2009	£ / R	2009/12/14	16.95	Call	Currency Future	13.0000	13.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	10.80	Call	Currency Future	1,640.0000	1,574.0000	(4.024)	0	0	0
18/09/2009	£ / R	2009/12/14	16.70	Put	Currency Future	4,311.0000	4,381.0000	1.624	0	0	0
18/09/2009	£ / R	2009/12/14	16.55	Call	Currency Future	16.0000	16.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	13.35	Put	Currency Future	1,104.0000	1,170.0000	5.978	0	0	0
18/09/2009	£ / R	2009/12/14	17.65	Put	Currency Future	5,255.0000	5,325.0000	1.332	0	0	0
18/09/2009	£ / R	2009/12/14	15.25	Put	Currency Future	2,880.0000	2,950.0000	2.431	0	0	0
18/09/2009	£ / R	2009/12/14	18.65	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
18/09/2009	£ / R	2009/12/14	13.40	Put	Currency Future	1,147.0000	1,213.0000	5.754	0	0	0
18/09/2009	£ / R	2009/12/14	11.70	Put	Currency Future	124.0000	145.0000	16.935	0	0	0
18/09/2009	£ / R	2009/12/14	15.25	Call	Currency Future	34.0000	34.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	13.35	Call	Currency Future	158.0000	154.0000	(2.532)	0	0	0
18/09/2009	£ / R	2009/12/14	15.70	Call	Currency Future	26.0000	26.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	9.25	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
18/09/2009	£ / R	2009/12/14	13.40	Call	Currency Future	151.0000	147.0000	(2.649)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	£ / R	2009/12/14	15.70	Put	Currency Future	3,322.0000	3,392.0000	2.107	0	0	0
18/09/2009	£ / R	2009/12/14	9.25	Call	Currency Future	3,161.0000	3,092.0000	(2.183)	0	0	0
18/09/2009	£ / R	2009/12/14	17.65	Call	Currency Future	9.0000	9.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	12.90	Put	Currency Future	741.0000	803.0000	8.367	0	0	0
18/09/2009	£ / R	2009/12/14	11.25	Put	Currency Future	54.0000	59.0000	9.259	0	0	0
18/09/2009	£ / R	2009/12/14	12.85	Put	Currency Future	703.0000	764.0000	8.677	0	0	0
18/09/2009	£ / R	2009/12/14	13.80	Call	Currency Future	105.0000	103.0000	(1.905)	0	0	0
18/09/2009	£ / R	2009/12/14	10.70	Call	Currency Future	1,737.0000	1,671.0000	(3.800)	0	0	0
18/09/2009	£ / R	2009/12/14	14.35	Call	Currency Future	67.0000	66.0000	(1.493)	0	0	0
18/09/2009	£ / R	2009/12/14	18.60	Call	Currency Future	6.0000	6.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	11.70	Call	Currency Future	828.0000	779.0000	(5.918)	0	0	0
18/09/2009	£ / R	2009/12/14	12.90	Call	Currency Future	245.0000	237.0000	(3.265)	0	0	0
18/09/2009	£ / R	2009/12/14	14.25	Put	Currency Future	1,918.0000	1,988.0000	3.650	0	0	0
18/09/2009	£ / R	2009/12/14	12.85	Call	Currency Future	257.0000	248.0000	(3.502)	0	0	0
18/09/2009	£ / R	2009/12/14	19.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	19.65	Put	Currency Future	7,249.0000	7,319.0000	0.966	0	0	0
18/09/2009	£ / R	2009/12/14	14.25	Call	Currency Future	72.0000	72.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	10.80	Put	Currency Future	36.0000	40.0000	11.111	0	0	0
18/09/2009	£ / R	2009/12/14	21.65	Put	Currency Future	9,247.0000	9,317.0000	0.757	0	0	0
18/09/2009	£ / R	2009/12/14	14.05	Call	Currency Future	85.0000	84.0000	(1.176)	0	0	0
18/09/2009	£ / R	2009/12/14	13.80	Put	Currency Future	1,501.0000	1,569.0000	4.530	0	0	0
18/09/2009	£ / R	2009/12/14	11.80	Put	Currency Future	151.0000	176.0000	16.556	0	0	0
18/09/2009	£ / R	2009/12/14	21.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	14.50	Put	Currency Future	2,155.0000	2,225.0000	3.248	0	0	0
18/09/2009	£ / R	2009/12/14	19.45	Call	Currency Future	4.0000	4.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	19.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	14.50	Call	Currency Future	59.0000	59.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	8.95	Call	Currency Future	3,459.0000	3,390.0000	(1.995)	0	0	0
18/09/2009	£ / R	2009/12/14	17.80	Call	Currency Future	8.0000	8.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	9.70	Call	Currency Future	2,716.0000	2,647.0000	(2.541)	0	0	0
18/09/2009	£ / R	2009/12/14	14.45	Put	Currency Future	2,108.0000	2,177.0000	3.273	0	0	0
18/09/2009	£ / R	2009/12/14	8.85	Call	Currency Future	3,559.0000	3,489.0000	(1.967)	0	0	0
18/09/2009	£ / R	2009/12/14	19.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	9.70	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
18/09/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,731.0000	1,800.0000	3.986	0	0	0
18/09/2009	£ / R	2009/12/14	8.60	Put	Currency Future	4.0000	4.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	£ / R	2009/12/14	13.35	Call	Currency Future	158.0000	154.0000	(2.532)	0	0	0
18/09/2009	£ / R	2009/12/14	8.85	Put	Currency Future	5.0000	5.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	19.45	Put	Currency Future	7,050.0000	7,120.0000	0.993	0	0	0
18/09/2009	£ / R	2009/12/14	14.45	Call	Currency Future	62.0000	61.0000	(1.613)	0	0	0
18/09/2009	£ / R	2009/12/14	8.95	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
18/09/2009	£ / R	2009/12/14	11.80	Call	Currency Future	755.0000	710.0000	(5.960)	0	0	0
18/09/2009	£ / R	2009/12/14	13.35	Put	Currency Future	1,104.0000	1,170.0000	5.978	0	0	0
18/09/2009	£ / R	2009/12/14	9.95	Put	Currency Future	15.0000	18.0000	20.000	0	0	0
18/09/2009	£ / R	2009/12/14	8.60	Call	Currency Future	3,808.0000	3,738.0000	(1.838)	0	0	0
18/09/2009	£ / R	2009/12/14	9.95	Call	Currency Future	2,469.0000	2,402.0000	(2.714)	0	0	0
18/09/2009	£ / R	2009/12/14	10.95	Put	Currency Future	41.0000	45.0000	9.756	0	0	0
18/09/2009	£ / R	2009/12/14	10.95	Call	Currency Future	1,495.0000	1,429.0000	(4.415)	0	0	0
18/09/2009	£ / R	2009/12/14	13.20	Call	Currency Future	182.0000	178.0000	(2.198)	0	0	0
18/09/2009	£ / R	2009/12/14	18.85	Call	Currency Future	5.0000	5.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	13.45	Put	Currency Future	1,190.0000	1,257.0000	5.630	0	0	0
18/09/2009	£ / R	2009/12/14	20.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	13.45	Call	Currency Future	144.0000	141.0000	(2.083)	0	0	0
18/09/2009	£ / R	2009/12/14	18.85	Put	Currency Future	6,451.0000	6,521.0000	1.085	0	0	0
18/09/2009	£ / R	2009/12/14	8.55	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
18/09/2009	£ / R	2009/12/14	13.40	Put	Currency Future	1,147.0000	1,213.0000	5.754	0	0	0
18/09/2009	£ / R	2009/12/14	8.55	Call	Currency Future	3,857.0000	3,788.0000	(1.789)	0	0	0
18/09/2009	£ / R	2009/12/14	18.55	Call	Currency Future	6.0000	6.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	18.55	Put	Currency Future	6,152.0000	6,222.0000	1.138	0	0	0
18/09/2009	£ / R	2009/12/14	16.55	Put	Currency Future	4,162.0000	4,232.0000	1.682	0	0	0
18/09/2009	£ / R	2009/12/14	20.85	Put	Currency Future	8,448.0000	8,518.0000	0.829	0	0	0
18/09/2009	£ / R	2009/12/14	13.20	Put	Currency Future	978.0000	1,044.0000	6.748	0	0	0
18/09/2009	£ / R	2009/12/14	20.55	Put	Currency Future	8,148.0000	8,218.0000	0.859	0	0	0
18/09/2009	£ / R	2009/12/14	20.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	13.65	Call	Currency Future	120.0000	118.0000	(1.667)	0	0	0
18/09/2009	£ / R	2009/12/14	13.65	Put	Currency Future	1,366.0000	1,434.0000	4.978	0	0	0
18/09/2009	£ / R	2009/12/14	16.70	Call	Currency Future	15.0000	15.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	8.70	Call	Currency Future	3,708.0000	3,639.0000	(1.861)	0	0	0
18/09/2009	£ / R	2009/12/14	8.90	Call	Currency Future	3,509.0000	3,440.0000	(1.966)	0	0	0
18/09/2009	£ / R	2009/12/14	8.70	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
18/09/2009	£ / R	2009/12/14	14.00	Put	Currency Future	1,685.0000	1,753.0000	4.036	0	0	0
18/09/2009	£ / R	2009/12/14	14.00	Call	Currency Future	89.0000	87.0000	(2.247)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	£ / R	2009/12/14	8.90	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
18/09/2009	£ / R	2009/12/14	16.90	Put	Currency Future	4,509.0000	4,579.0000	1.552	0	0	0
18/09/2009	£ / R	2009/12/14	18.90	Call	Currency Future	5.0000	5.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	16.90	Call	Currency Future	13.0000	13.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	20.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
18/09/2009	£ / R	2009/12/14	18.90	Put	Currency Future	6,501.0000	6,571.0000	1.077	0	0	0
18/09/2009	£ / R	2009/12/14	20.90	Put	Currency Future	8,498.0000	8,568.0000	0.824	0	0	0
18/09/2009	£ / R	2010/03/15			Currency Future	12.6080	12.5367	(0.566)	0.0000	0.0000	613
18/09/2009	£ / R	2010/03/15	12.20	Put	Currency Future	387.0000	446.0000	15.245	0	0	0
18/09/2009	£ / R	2010/03/15	21.55	Put	Currency Future	8,949.0000	9,020.0000	0.793	0	0	0
18/09/2009	£ / R	2010/03/15	12.95	Call	Currency Future	482.0000	485.0000	0.622	0	0	0
18/09/2009	£ / R	2010/03/15	22.15	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
18/09/2009	£ / R	2010/03/15	15.20	Call	Currency Future	134.0000	140.0000	4.478	0	0	0
18/09/2009	£ / R	2010/03/15	8.50	Call	Currency Future	4,117.0000	4,049.0000	(1.652)	0	0	0
18/09/2009	£ / R	2010/03/15	12.50	Put	Currency Future	538.0000	605.0000	12.454	0	0	0
18/09/2009	£ / R	2010/03/15	20.60	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
18/09/2009	£ / R	2010/03/15	20.15	Put	Currency Future	7,556.0000	7,628.0000	0.953	0	0	0
18/09/2009	£ / R	2010/03/15	12.20	Call	Currency Future	795.0000	783.0000	(1.509)	0	0	0
18/09/2009	£ / R	2010/03/15	21.55	Call	Currency Future	7.0000	7.0000	-	0	0	0
18/09/2009	£ / R	2010/03/15	12.45	Put	Currency Future	511.0000	577.0000	12.916	0	0	0
18/09/2009	£ / R	2010/03/15	19.80	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
18/09/2009	£ / R	2010/03/15	12.15	Put	Currency Future	364.0000	422.0000	15.934	0	0	0
18/09/2009	£ / R	2010/03/15	15.20	Put	Currency Future	2,726.0000	2,803.0000	2.825	0	0	0
18/09/2009	£ / R	2010/03/15	14.00	Put	Currency Future	1,652.0000	1,730.0000	4.722	0	0	0
18/09/2009	£ / R	2010/03/15	19.55	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
18/09/2009	£ / R	2010/03/15	19.80	Put	Currency Future	7,207.0000	7,280.0000	1.013	0	0	0
18/09/2009	£ / R	2010/03/15	12.15	Call	Currency Future	822.0000	809.0000	(1.582)	0	0	0
18/09/2009	£ / R	2010/03/15	11.20	Put	Currency Future	108.0000	129.0000	19.444	0	0	0
18/09/2009	£ / R	2010/03/15	19.55	Put	Currency Future	6,958.0000	7,031.0000	1.049	0	0	0
18/09/2009	£ / R	2010/03/15	13.25	Put	Currency Future	1,042.0000	1,119.0000	7.390	0	0	0
18/09/2009	£ / R	2010/03/15	21.80	Put	Currency Future	9,198.0000	9,269.0000	0.772	0	0	0
18/09/2009	£ / R	2010/03/15	11.15	Put	Currency Future	102.0000	121.0000	18.627	0	0	0
18/09/2009	£ / R	2010/03/15	9.20	Put	Currency Future	19.0000	23.0000	21.053	0	0	0
18/09/2009	£ / R	2010/03/15	13.75	Call	Currency Future	298.0000	305.0000	2.349	0	0	0
18/09/2009	£ / R	2010/03/15	8.50	Put	Currency Future	9.0000	12.0000	33.333	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	£ / R	2010/03/15	13.35	Put	Currency Future	1,118.0000	1,196.0000	6.977	0	0	0
18/09/2009	£ / R	2010/03/15	16.15	Call	Currency Future	78.0000	84.0000	7.692	0	0	0
18/09/2009	£ / R	2010/03/15	10.20	Put	Currency Future	42.0000	46.0000	9.524	0	0	0
18/09/2009	£ / R	2010/03/15	14.15	Put	Currency Future	1,782.0000	1,861.0000	4.433	0	0	0
18/09/2009	£ / R	2010/03/15	12.80	Put	Currency Future	722.0000	795.0000	10.111	0	0	0
18/09/2009	£ / R	2010/03/15	21.80	Call	Currency Future	6.0000	6.0000	-	0	0	0
18/09/2009	£ / R	2010/03/15	16.15	Put	Currency Future	3,620.0000	3,698.0000	2.155	0	0	0
18/09/2009	£ / R	2010/03/15	17.20	Call	Currency Future	44.0000	48.0000	9.091	0	0	0
18/09/2009	£ / R	2010/03/15	11.05	Call	Currency Future	1,650.0000	1,595.0000	(3.333)	0	0	0
18/09/2009	£ / R	2010/03/15	18.15	Put	Currency Future	5,569.0000	5,642.0000	1.311	0	0	0
18/09/2009	£ / R	2010/03/15	11.20	Call	Currency Future	1,516.0000	1,465.0000	(3.364)	0	0	0
18/09/2009	£ / R	2010/03/15	11.05	Put	Currency Future	92.0000	108.0000	17.391	0	0	0
18/09/2009	£ / R	2010/03/15	13.25	Call	Currency Future	400.0000	406.0000	1.500	0	0	0
18/09/2009	£ / R	2010/03/15	20.50	Put	Currency Future	7,904.0000	7,977.0000	0.924	0	0	0
18/09/2009	£ / R	2010/03/15	20.15	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
18/09/2009	£ / R	2010/03/15	19.50	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
18/09/2009	£ / R	2010/03/15	13.35	Call	Currency Future	376.0000	383.0000	1.862	0	0	0
18/09/2009	£ / R	2010/03/15	12.55	Put	Currency Future	566.0000	634.0000	12.014	0	0	0
18/09/2009	£ / R	2010/03/15	10.20	Call	Currency Future	2,450.0000	2,383.0000	(2.735)	0	0	0
18/09/2009	£ / R	2010/03/15	9.15	Call	Currency Future	3,477.0000	3,409.0000	(1.956)	0	0	0
18/09/2009	£ / R	2010/03/15	21.45	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
18/09/2009	£ / R	2010/03/15	12.55	Call	Currency Future	624.0000	620.0000	(0.641)	0	0	0
18/09/2009	£ / R	2010/03/15	22.15	Put	Currency Future	9,546.0000	9,618.0000	0.754	0	0	0
18/09/2009	£ / R	2010/03/15	10.25	Put	Currency Future	43.0000	47.0000	9.302	0	0	0
18/09/2009	£ / R	2010/03/15	9.20	Call	Currency Future	3,427.0000	3,359.0000	(1.984)	0	0	0
18/09/2009	£ / R	2010/03/15	14.90	Put	Currency Future	2,452.0000	2,529.0000	3.140	0	0	0
18/09/2009	£ / R	2010/03/15	13.65	Call	Currency Future	316.0000	323.0000	2.215	0	0	0
18/09/2009	£ / R	2010/03/15	21.45	Put	Currency Future	8,849.0000	8,921.0000	0.814	0	0	0
18/09/2009	£ / R	2010/03/15	16.05	Put	Currency Future	3,525.0000	3,602.0000	2.184	0	0	0
18/09/2009	£ / R	2010/03/15	10.25	Call	Currency Future	2,401.0000	2,334.0000	(2.791)	0	0	0
18/09/2009	£ / R	2010/03/15	17.20	Put	Currency Future	4,636.0000	4,711.0000	1.618	0	0	0
18/09/2009	£ / R	2010/03/15	9.90	Put	Currency Future	34.0000	38.0000	11.765	0	0	0
18/09/2009	£ / R	2010/03/15	13.65	Put	Currency Future	1,358.0000	1,436.0000	5.744	0	0	0
18/09/2009	£ / R	2010/03/15	19.45	Put	Currency Future	6,859.0000	6,931.0000	1.050	0	0	0
18/09/2009	£ / R	2010/03/15	18.05	Call	Currency Future	29.0000	31.0000	6.897	0	0	0
18/09/2009	£ / R	2010/03/15	12.50	Call	Currency Future	646.0000	641.0000	(0.774)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	£ / R	2010/03/15	20.60	Put	Currency Future	8,004.0000	8,076.0000	0.900	0	0	0
18/09/2009	£ / R	2010/03/15	9.25	Put	Currency Future	20.0000	24.0000	20.000	0	0	0
18/09/2009	£ / R	2010/03/15	17.90	Call	Currency Future	31.0000	33.0000	6.452	0	0	0
18/09/2009	£ / R	2010/03/15	9.15	Put	Currency Future	19.0000	22.0000	15.789	0	0	0
18/09/2009	£ / R	2010/03/15	17.45	Put	Currency Future	4,881.0000	4,955.0000	1.516	0	0	0
18/09/2009	£ / R	2010/03/15	16.05	Call	Currency Future	83.0000	89.0000	7.229	0	0	0
18/09/2009	£ / R	2010/03/15	11.25	Call	Currency Future	1,472.0000	1,423.0000	(3.329)	0	0	0
18/09/2009	£ / R	2010/03/15	19.20	Put	Currency Future	6,610.0000	6,683.0000	1.104	0	0	0
18/09/2009	£ / R	2010/03/15	17.90	Put	Currency Future	5,323.0000	5,396.0000	1.371	0	0	0
18/09/2009	£ / R	2010/03/15	21.50	Call	Currency Future	7.0000	7.0000	-	0	0	0
18/09/2009	£ / R	2010/03/15	14.15	Call	Currency Future	240.0000	247.0000	2.917	0	0	0
18/09/2009	£ / R	2010/03/15	19.45	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
18/09/2009	£ / R	2010/03/15	18.05	Put	Currency Future	5,471.0000	5,544.0000	1.334	0	0	0
18/09/2009	£ / R	2010/03/15	12.80	Call	Currency Future	530.0000	531.0000	0.189	0	0	0
18/09/2009	£ / R	2010/03/15	18.15	Call	Currency Future	27.0000	29.0000	7.407	0	0	0
18/09/2009	£ / R	2010/03/15	11.25	Put	Currency Future	114.0000	136.0000	19.298	0	0	0
18/09/2009	£ / R	2010/03/15	15.35	Call	Currency Future	122.0000	129.0000	5.738	0	0	0
18/09/2009	£ / R	2010/03/15	9.90	Call	Currency Future	2,742.0000	2,675.0000	(2.443)	0	0	0
18/09/2009	£ / R	2010/03/15	19.50	Put	Currency Future	6,908.0000	6,981.0000	1.057	0	0	0
18/09/2009	£ / R	2010/03/15	20.05	Put	Currency Future	7,456.0000	7,528.0000	0.966	0	0	0
18/09/2009	£ / R	2010/03/15	8.60	Put	Currency Future	11.0000	14.0000	27.273	0	0	0
18/09/2009	£ / R	2010/03/15	11.15	Call	Currency Future	1,560.0000	1,508.0000	(3.333)	0	0	0
18/09/2009	£ / R	2010/03/15	12.25	Call	Currency Future	768.0000	757.0000	(1.432)	0	0	0
18/09/2009	£ / R	2010/03/15	15.35	Put	Currency Future	2,864.0000	2,942.0000	2.723	0	0	0
18/09/2009	£ / R	2010/03/15	21.50	Put	Currency Future	8,899.0000	8,971.0000	0.809	0	0	0
18/09/2009	£ / R	2010/03/15	8.55	Call	Currency Future	4,068.0000	4,000.0000	(1.672)	0	0	0
18/09/2009	£ / R	2010/03/15	17.45	Call	Currency Future	39.0000	42.0000	7.692	0	0	0
18/09/2009	£ / R	2010/03/15	22.05	Call	Currency Future	5.0000	5.0000	-	0	0	0
18/09/2009	£ / R	2010/03/15	9.45	Call	Currency Future	3,182.0000	3,115.0000	(2.106)	0	0	0
18/09/2009	£ / R	2010/03/15	18.60	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
18/09/2009	£ / R	2010/03/15	13.00	Call	Currency Future	467.0000	471.0000	0.857	0	0	0
18/09/2009	£ / R	2010/03/15	15.25	Put	Currency Future	2,772.0000	2,849.0000	2.778	0	0	0
18/09/2009	£ / R	2010/03/15	12.35	Put	Currency Future	459.0000	522.0000	13.725	0	0	0
18/09/2009	£ / R	2010/03/15	19.90	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
18/09/2009	£ / R	2010/03/15	13.70	Call	Currency Future	307.0000	314.0000	2.280	0	0	0
18/09/2009	£ / R	2010/03/15	18.50	Put	Currency Future	5,915.0000	5,988.0000	1.234	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	£ / R	2010/03/15	20.05	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
18/09/2009	£ / R	2010/03/15	9.45	Put	Currency Future	24.0000	28.0000	16.667	0	0	0
18/09/2009	£ / R	2010/03/15	18.60	Put	Currency Future	6,014.0000	6,087.0000	1.214	0	0	0
18/09/2009	£ / R	2010/03/15	11.00	Put	Currency Future	87.0000	102.0000	17.241	0	0	0
18/09/2009	£ / R	2010/03/15	15.25	Call	Currency Future	130.0000	136.0000	4.615	0	0	0
18/09/2009	£ / R	2010/03/15	17.35	Call	Currency Future	41.0000	44.0000	7.317	0	0	0
18/09/2009	£ / R	2010/03/15	13.70	Put	Currency Future	1,399.0000	1,477.0000	5.575	0	0	0
18/09/2009	£ / R	2010/03/15	18.55	Put	Currency Future	5,965.0000	6,037.0000	1.207	0	0	0
18/09/2009	£ / R	2010/03/15	12.05	Put	Currency Future	321.0000	376.0000	17.134	0	0	0
18/09/2009	£ / R	2010/03/15	12.45	Call	Currency Future	669.0000	663.0000	(0.897)	0	0	0
18/09/2009	£ / R	2010/03/15	8.60	Call	Currency Future	4,019.0000	3,950.0000	(1.717)	0	0	0
18/09/2009	£ / R	2010/03/15	16.00	Call	Currency Future	85.0000	91.0000	7.059	0	0	0
18/09/2009	£ / R	2010/03/15	12.25	Put	Currency Future	410.0000	471.0000	14.878	0	0	0
18/09/2009	£ / R	2010/03/15	19.35	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
18/09/2009	£ / R	2010/03/15	21.90	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
18/09/2009	£ / R	2010/03/15	18.55	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
18/09/2009	£ / R	2010/03/15	12.05	Call	Currency Future	879.0000	863.0000	(1.820)	0	0	0
18/09/2009	£ / R	2010/03/15	13.20	Call	Currency Future	412.0000	418.0000	1.456	0	0	0
18/09/2009	£ / R	2010/03/15	11.45	Put	Currency Future	142.0000	171.0000	20.423	0	0	0
18/09/2009	£ / R	2010/03/15	10.10	Call	Currency Future	2,547.0000	2,480.0000	(2.631)	0	0	0
18/09/2009	£ / R	2010/03/15	12.00	Call	Currency Future	909.0000	891.0000	(1.980)	0	0	0
18/09/2009	£ / R	2010/03/15	9.25	Call	Currency Future	3,378.0000	3,310.0000	(2.013)	0	0	0
18/09/2009	£ / R	2010/03/15	19.35	Put	Currency Future	6,759.0000	6,832.0000	1.080	0	0	0
18/09/2009	£ / R	2010/03/15	21.90	Put	Currency Future	9,297.0000	9,369.0000	0.774	0	0	0
18/09/2009	£ / R	2010/03/15	16.90	Call	Currency Future	52.0000	57.0000	9.615	0	0	0
18/09/2009	£ / R	2010/03/15	8.55	Put	Currency Future	10.0000	13.0000	30.000	0	0	0
18/09/2009	£ / R	2010/03/15	10.05	Put	Currency Future	37.0000	42.0000	13.514	0	0	0
18/09/2009	£ / R	2010/03/15	22.10	Call	Currency Future	5.0000	5.0000	-	0	0	0
18/09/2009	£ / R	2010/03/15	10.00	Call	Currency Future	2,644.0000	2,577.0000	(2.534)	0	0	0
18/09/2009	£ / R	2010/03/15	17.35	Put	Currency Future	4,783.0000	4,858.0000	1.568	0	0	0
18/09/2009	£ / R	2010/03/15	16.90	Put	Currency Future	4,344.0000	4,420.0000	1.750	0	0	0
18/09/2009	£ / R	2010/03/15	14.10	Call	Currency Future	246.0000	254.0000	3.252	0	0	0
18/09/2009	£ / R	2010/03/15	20.55	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
18/09/2009	£ / R	2010/03/15	11.45	Call	Currency Future	1,300.0000	1,258.0000	(3.231)	0	0	0
18/09/2009	£ / R	2010/03/15	12.00	Put	Currency Future	301.0000	354.0000	17.608	0	0	0
18/09/2009	£ / R	2010/03/15	19.20	Call	Currency Future	18.0000	19.0000	5.556	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	£ / R	2010/03/15	15.90	Call	Currency Future	90.0000	96.0000	6.667	0	0	0
18/09/2009	£ / R	2010/03/15	14.10	Put	Currency Future	1,738.0000	1,817.0000	4.545	0	0	0
18/09/2009	£ / R	2010/03/15	20.55	Put	Currency Future	7,954.0000	8,027.0000	0.918	0	0	0
18/09/2009	£ / R	2010/03/15	16.00	Put	Currency Future	3,477.0000	3,554.0000	2.215	0	0	0
18/09/2009	£ / R	2010/03/15	12.35	Call	Currency Future	717.0000	709.0000	(1.116)	0	0	0
18/09/2009	£ / R	2010/03/15	10.90	Call	Currency Future	1,785.0000	1,727.0000	(3.249)	0	0	0
18/09/2009	£ / R	2010/03/15	18.50	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
18/09/2009	£ / R	2010/03/15	13.10	Call	Currency Future	438.0000	443.0000	1.142	0	0	0
18/09/2009	£ / R	2010/03/15	10.45	Call	Currency Future	2,207.0000	2,141.0000	(2.990)	0	0	0
18/09/2009	£ / R	2010/03/15	18.00	Call	Currency Future	29.0000	31.0000	6.897	0	0	0
18/09/2009	£ / R	2010/03/15	11.35	Call	Currency Future	1,385.0000	1,340.0000	(3.249)	0	0	0
18/09/2009	£ / R	2010/03/15	19.90	Put	Currency Future	7,307.0000	7,379.0000	0.985	0	0	0
18/09/2009	£ / R	2010/03/15	15.90	Put	Currency Future	3,382.0000	3,459.0000	2.277	0	0	0
18/09/2009	£ / R	2010/03/15	14.00	Call	Currency Future	260.0000	267.0000	2.692	0	0	0
18/09/2009	£ / R	2010/03/15	19.60	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
18/09/2009	£ / R	2010/03/15	13.10	Put	Currency Future	930.0000	1,006.0000	8.172	0	0	0
18/09/2009	£ / R	2010/03/15	10.45	Put	Currency Future	49.0000	54.0000	10.204	0	0	0
18/09/2009	£ / R	2010/03/15	18.00	Put	Currency Future	5,421.0000	5,495.0000	1.365	0	0	0
18/09/2009	£ / R	2010/03/15	21.20	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
18/09/2009	£ / R	2010/03/15	11.90	Call	Currency Future	971.0000	950.0000	(2.163)	0	0	0
18/09/2009	£ / R	2010/03/15	21.60	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
18/09/2009	£ / R	2010/03/15	20.50	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
18/09/2009	£ / R	2010/03/15	11.00	Call	Currency Future	1,695.0000	1,638.0000	(3.363)	0	0	0
18/09/2009	£ / R	2010/03/15	21.20	Put	Currency Future	8,600.0000	8,672.0000	0.837	0	0	0
18/09/2009	£ / R	2010/03/15	21.85	Put	Currency Future	9,247.0000	9,319.0000	0.779	0	0	0
18/09/2009	£ / R	2010/03/15	10.90	Put	Currency Future	77.0000	90.0000	16.883	0	0	0
18/09/2009	£ / R	2010/03/15	19.60	Put	Currency Future	7,008.0000	7,080.0000	1.027	0	0	0
18/09/2009	£ / R	2010/03/15	13.20	Put	Currency Future	1,004.0000	1,081.0000	7.669	0	0	0
18/09/2009	£ / R	2010/03/15	15.45	Put	Currency Future	2,957.0000	3,035.0000	2.638	0	0	0
18/09/2009	£ / R	2010/03/15	22.00	Put	Currency Future	9,397.0000	9,469.0000	0.766	0	0	0
18/09/2009	£ / R	2010/03/15	11.35	Put	Currency Future	127.0000	153.0000	20.472	0	0	0
18/09/2009	£ / R	2010/03/15	21.85	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
18/09/2009	£ / R	2010/03/15	14.90	Call	Currency Future	160.0000	166.0000	3.750	0	0	0
18/09/2009	£ / R	2010/03/15	10.05	Call	Currency Future	2,595.0000	2,528.0000	(2.582)	0	0	0
18/09/2009	£ / R	2010/03/15	22.00	Call	Currency Future	5.0000	5.0000	-	0	0	0
18/09/2009	£ / R	2010/03/15	9.35	Call	Currency Future	3,280.0000	3,213.0000	(2.043)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	£ / R	2010/03/15	13.85	Put	Currency Future	1,524.0000	1,603.0000	5.184	0	0	0
18/09/2009	£ / R	2010/03/15	20.00	Put	Currency Future	7,406.0000	7,479.0000	0.986	0	0	0
18/09/2009	£ / R	2010/03/15	10.35	Call	Currency Future	2,304.0000	2,237.0000	(2.908)	0	0	0
18/09/2009	£ / R	2010/03/15	11.90	Put	Currency Future	263.0000	313.0000	19.011	0	0	0
18/09/2009	£ / R	2010/03/15	19.05	Put	Currency Future	6,461.0000	6,534.0000	1.130	0	0	0
18/09/2009	£ / R	2010/03/15	20.00	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
18/09/2009	£ / R	2010/03/15	10.35	Put	Currency Future	46.0000	51.0000	10.870	0	0	0
18/09/2009	£ / R	2010/03/15	13.15	Put	Currency Future	967.0000	1,044.0000	7.963	0	0	0
18/09/2009	£ / R	2010/03/15	21.05	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
18/09/2009	£ / R	2010/03/15	13.00	Put	Currency Future	859.0000	934.0000	8.731	0	0	0
18/09/2009	£ / R	2010/03/15	13.95	Call	Currency Future	267.0000	274.0000	2.622	0	0	0
18/09/2009	£ / R	2010/03/15	9.35	Put	Currency Future	22.0000	26.0000	18.182	0	0	0
18/09/2009	£ / R	2010/03/15	12.60	Call	Currency Future	602.0000	601.0000	(0.166)	0	0	0
18/09/2009	£ / R	2010/03/15	13.80	Put	Currency Future	1,482.0000	1,561.0000	5.331	0	0	0
18/09/2009	£ / R	2010/03/15	12.95	Put	Currency Future	824.0000	898.0000	8.981	0	0	0
18/09/2009	£ / R	2010/03/15	21.05	Put	Currency Future	8,451.0000	8,523.0000	0.852	0	0	0
18/09/2009	£ / R	2010/03/15	10.00	Put	Currency Future	36.0000	40.0000	11.111	0	0	0
18/09/2009	£ / R	2010/03/15	19.85	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
18/09/2009	£ / R	2010/03/15	13.80	Call	Currency Future	290.0000	297.0000	2.414	0	0	0
18/09/2009	£ / R	2010/03/15	19.85	Put	Currency Future	7,257.0000	7,329.0000	0.992	0	0	0
18/09/2009	£ / R	2010/03/15	12.60	Put	Currency Future	594.0000	665.0000	11.953	0	0	0
18/09/2009	£ / R	2010/03/15	13.15	Call	Currency Future	425.0000	430.0000	1.176	0	0	0
18/09/2009	£ / R	2010/03/15	17.05	Put	Currency Future	4,490.0000	4,566.0000	1.693	0	0	0
18/09/2009	£ / R	2010/03/15	13.75	Put	Currency Future	1,440.0000	1,519.0000	5.486	0	0	0
18/09/2009	£ / R	2010/03/15	17.05	Call	Currency Future	48.0000	52.0000	8.333	0	0	0
18/09/2009	£ / R	2010/03/15	13.70	Put	Currency Future	1,399.0000	1,477.0000	5.575	0	0	0
18/09/2009	£ / R	2010/03/15	13.55	Call	Currency Future	335.0000	341.0000	1.791	0	0	0
18/09/2009	£ / R	2010/03/15	9.05	Put	Currency Future	17.0000	20.0000	17.647	0	0	0
18/09/2009	£ / R	2010/03/15	21.35	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
18/09/2009	£ / R	2010/03/15	21.60	Put	Currency Future	8,998.0000	9,070.0000	0.800	0	0	0
18/09/2009	£ / R	2010/03/15	15.05	Call	Currency Future	146.0000	152.0000	4.110	0	0	0
18/09/2009	£ / R	2010/03/15	13.70	Call	Currency Future	307.0000	314.0000	2.280	0	0	0
18/09/2009	£ / R	2010/03/15	13.30	Put	Currency Future	1,080.0000	1,157.0000	7.130	0	0	0
18/09/2009	£ / R	2010/03/15	19.25	Put	Currency Future	6,660.0000	6,732.0000	1.081	0	0	0
18/09/2009	£ / R	2010/03/15	15.05	Put	Currency Future	2,588.0000	2,665.0000	2.975	0	0	0
18/09/2009	£ / R	2010/03/15	13.30	Call	Currency Future	388.0000	394.0000	1.546	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	£ / R	2010/03/15	9.40	Call	Currency Future	3,231.0000	3,164.0000	(2.074)	0	0	0
18/09/2009	£ / R	2010/03/15	13.55	Put	Currency Future	1,277.0000	1,355.0000	6.108	0	0	0
18/09/2009	£ / R	2010/03/15	15.15	Call	Currency Future	138.0000	144.0000	4.348	0	0	0
18/09/2009	£ / R	2010/03/15	9.40	Put	Currency Future	23.0000	27.0000	17.391	0	0	0
18/09/2009	£ / R	2010/03/15	12.90	Put	Currency Future	789.0000	863.0000	9.379	0	0	0
18/09/2009	£ / R	2010/03/15	9.05	Call	Currency Future	3,575.0000	3,507.0000	(1.902)	0	0	0
18/09/2009	£ / R	2010/03/15	13.45	Put	Currency Future	1,197.0000	1,275.0000	6.516	0	0	0
18/09/2009	£ / R	2010/03/15	10.40	Call	Currency Future	2,256.0000	2,189.0000	(2.970)	0	0	0
18/09/2009	£ / R	2010/03/15	9.30	Call	Currency Future	3,329.0000	3,261.0000	(2.043)	0	0	0
18/09/2009	£ / R	2010/03/15	13.85	Call	Currency Future	282.0000	289.0000	2.482	0	0	0
18/09/2009	£ / R	2010/03/15	13.05	Put	Currency Future	894.0000	970.0000	8.501	0	0	0
18/09/2009	£ / R	2010/03/15	15.15	Put	Currency Future	2,680.0000	2,757.0000	2.873	0	0	0
18/09/2009	£ / R	2010/03/15	13.45	Call	Currency Future	355.0000	361.0000	1.690	0	0	0
18/09/2009	£ / R	2010/03/15	10.40	Put	Currency Future	48.0000	52.0000	8.333	0	0	0
18/09/2009	£ / R	2010/03/15	9.30	Put	Currency Future	21.0000	25.0000	19.048	0	0	0
18/09/2009	£ / R	2010/03/15	13.90	Call	Currency Future	274.0000	282.0000	2.920	0	0	0
18/09/2009	£ / R	2010/03/15	13.05	Call	Currency Future	452.0000	457.0000	1.106	0	0	0
18/09/2009	£ / R	2010/03/15	17.15	Put	Currency Future	4,588.0000	4,663.0000	1.635	0	0	0
18/09/2009	£ / R	2010/03/15	11.40	Call	Currency Future	1,342.0000	1,299.0000	(3.204)	0	0	0
18/09/2009	£ / R	2010/03/15	21.35	Put	Currency Future	8,749.0000	8,821.0000	0.823	0	0	0
18/09/2009	£ / R	2010/03/15	15.30	Put	Currency Future	2,818.0000	2,896.0000	2.768	0	0	0
18/09/2009	£ / R	2010/03/15	8.85	Call	Currency Future	3,772.0000	3,704.0000	(1.803)	0	0	0
18/09/2009	£ / R	2010/03/15	12.90	Call	Currency Future	497.0000	500.0000	0.604	0	0	11,630
18/09/2009	£ / R	2010/03/15	21.65	Put	Currency Future	9,048.0000	9,120.0000	0.796	0	0	0
18/09/2009	£ / R	2010/03/15	16.30	Call	Currency Future	72.0000	78.0000	8.333	0	0	0
18/09/2009	£ / R	2010/03/15	20.85	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
18/09/2009	£ / R	2010/03/15	19.30	Put	Currency Future	6,709.0000	6,782.0000	1.088	0	0	0
18/09/2009	£ / R	2010/03/15	12.85	Put	Currency Future	755.0000	829.0000	9.801	0	0	0
18/09/2009	£ / R	2010/03/15	12.10	Put	Currency Future	343.0000	399.0000	16.327	0	0	0
18/09/2009	£ / R	2010/03/15	13.60	Call	Currency Future	325.0000	332.0000	2.154	0	0	0
18/09/2009	£ / R	2010/03/15	12.40	Call	Currency Future	693.0000	686.0000	(1.010)	0	0	0
18/09/2009	£ / R	2010/03/15	16.30	Put	Currency Future	3,764.0000	3,842.0000	2.072	0	0	0
18/09/2009	£ / R	2010/03/15	12.65	Put	Currency Future	625.0000	696.0000	11.360	0	0	0
18/09/2009	£ / R	2010/03/15	16.10	Call	Currency Future	80.0000	87.0000	8.750	0	0	0
18/09/2009	£ / R	2010/03/15	11.40	Put	Currency Future	134.0000	162.0000	20.896	0	0	0
18/09/2009	£ / R	2010/03/15	17.30	Call	Currency Future	42.0000	46.0000	9.524	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	£ / R	2010/03/15	13.90	Put	Currency Future	1,566.0000	1,645.0000	5.045	0	0	0
18/09/2009	£ / R	2010/03/15	15.45	Call	Currency Future	115.0000	122.0000	6.087	0	0	0
18/09/2009	£ / R	2010/03/15	14.65	Call	Currency Future	186.0000	192.0000	3.226	0	0	0
18/09/2009	£ / R	2010/03/15	16.10	Put	Currency Future	3,572.0000	3,650.0000	2.184	0	0	0
18/09/2009	£ / R	2010/03/15	12.40	Put	Currency Future	485.0000	549.0000	13.196	0	0	0
18/09/2009	£ / R	2010/03/15	21.75	Put	Currency Future	9,148.0000	9,220.0000	0.787	0	0	0
18/09/2009	£ / R	2010/03/15	14.55	Put	Currency Future	2,138.0000	2,216.0000	3.648	0	0	0
18/09/2009	£ / R	2010/03/15	20.85	Put	Currency Future	8,252.0000	8,324.0000	0.873	0	0	0
18/09/2009	£ / R	2010/03/15	19.30	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
18/09/2009	£ / R	2010/03/15	14.65	Put	Currency Future	2,228.0000	2,305.0000	3.456	0	0	0
18/09/2009	£ / R	2010/03/15	20.95	Call	Currency Future	10.0000	10.0000	-	0	0	0
18/09/2009	£ / R	2010/03/15	18.10	Call	Currency Future	28.0000	30.0000	7.143	0	0	0
18/09/2009	£ / R	2010/03/15	13.60	Put	Currency Future	1,317.0000	1,395.0000	5.923	0	0	0
18/09/2009	£ / R	2010/03/15	21.65	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
18/09/2009	£ / R	2010/03/15	15.30	Call	Currency Future	126.0000	132.0000	4.762	0	0	0
18/09/2009	£ / R	2010/03/15	9.85	Call	Currency Future	2,791.0000	2,724.0000	(2.401)	0	0	0
18/09/2009	£ / R	2010/03/15	14.55	Call	Currency Future	196.0000	203.0000	3.571	0	0	0
18/09/2009	£ / R	2010/03/15	12.75	Call	Currency Future	547.0000	548.0000	0.183	0	0	0
18/09/2009	£ / R	2010/03/15	21.15	Put	Currency Future	8,551.0000	8,622.0000	0.830	0	0	0
18/09/2009	£ / R	2010/03/15	18.10	Put	Currency Future	5,520.0000	5,593.0000	1.322	0	0	0
18/09/2009	£ / R	2010/03/15	19.65	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
18/09/2009	£ / R	2010/03/15	21.75	Call	Currency Future	6.0000	6.0000	-	0	0	0
18/09/2009	£ / R	2010/03/15	14.30	Put	Currency Future	1,914.0000	1,993.0000	4.127	0	0	0
18/09/2009	£ / R	2010/03/15	9.85	Put	Currency Future	33.0000	37.0000	12.121	0	0	0
18/09/2009	£ / R	2010/03/15	10.55	Put	Currency Future	53.0000	58.0000	9.434	0	0	0
18/09/2009	£ / R	2010/03/15	10.80	Put	Currency Future	69.0000	79.0000	14.493	0	0	0
18/09/2009	£ / R	2010/03/15	21.30	Call	Currency Future	8.0000	8.0000	-	0	0	0
18/09/2009	£ / R	2010/03/15	11.65	Put	Currency Future	181.0000	222.0000	22.652	0	0	0
18/09/2009	£ / R	2010/03/15	19.15	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
18/09/2009	£ / R	2010/03/15	18.95	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
18/09/2009	£ / R	2010/03/15	12.10	Call	Currency Future	851.0000	835.0000	(1.880)	0	0	0
18/09/2009	£ / R	2010/03/15	19.75	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
18/09/2009	£ / R	2010/03/15	17.30	Put	Currency Future	4,734.0000	4,809.0000	1.584	0	0	0
18/09/2009	£ / R	2010/03/15	10.85	Call	Currency Future	1,831.0000	1,771.0000	(3.277)	0	0	0
18/09/2009	£ / R	2010/03/15	11.55	Put	Currency Future	158.0000	191.0000	20.886	0	0	0
18/09/2009	£ / R	2010/03/15	10.80	Call	Currency Future	1,877.0000	1,816.0000	(3.250)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	£ / R	2010/03/15	22.05	Put	Currency Future	9,447.0000	9,518.0000	0.752	0	0	0
18/09/2009	£ / R	2010/03/15	21.30	Put	Currency Future	8,700.0000	8,772.0000	0.828	0	0	0
18/09/2009	£ / R	2010/03/15	10.65	Call	Currency Future	2,016.0000	1,952.0000	(3.175)	0	0	0
18/09/2009	£ / R	2010/03/15	19.15	Put	Currency Future	6,560.0000	6,633.0000	1.113	0	0	0
18/09/2009	£ / R	2010/03/15	8.95	Put	Currency Future	15.0000	18.0000	20.000	0	0	0
18/09/2009	£ / R	2010/03/15	20.10	Put	Currency Future	7,506.0000	7,578.0000	0.959	0	0	0
18/09/2009	£ / R	2010/03/15	19.75	Put	Currency Future	7,157.0000	7,230.0000	1.020	0	0	0
18/09/2009	£ / R	2010/03/15	12.30	Put	Currency Future	434.0000	496.0000	14.286	0	0	0
18/09/2009	£ / R	2010/03/15	10.95	Call	Currency Future	1,740.0000	1,682.0000	(3.333)	0	0	0
18/09/2009	£ / R	2010/03/15	9.55	Put	Currency Future	26.0000	31.0000	19.231	0	0	0
18/09/2009	£ / R	2010/03/15	9.80	Put	Currency Future	32.0000	36.0000	12.500	0	0	0
18/09/2009	£ / R	2010/03/15	21.15	Call	Currency Future	9.0000	9.0000	-	0	0	0
18/09/2009	£ / R	2010/03/15	18.95	Put	Currency Future	6,361.0000	6,434.0000	1.148	0	0	0
18/09/2009	£ / R	2010/03/15	20.10	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
18/09/2009	£ / R	2010/03/15	14.30	Call	Currency Future	222.0000	229.0000	3.153	0	0	0
18/09/2009	£ / R	2010/03/15	10.85	Put	Currency Future	73.0000	85.0000	16.438	0	0	0
18/09/2009	£ / R	2010/03/15	9.55	Call	Currency Future	3,084.0000	3,017.0000	(2.173)	0	0	0
18/09/2009	£ / R	2010/03/15	11.80	Call	Currency Future	1,036.0000	1,011.0000	(2.413)	0	0	0
18/09/2009	£ / R	2010/03/15	12.85	Call	Currency Future	513.0000	515.0000	0.390	0	0	0
18/09/2009	£ / R	2010/03/15	10.65	Put	Currency Future	58.0000	66.0000	13.793	0	0	0
18/09/2009	£ / R	2010/03/15	17.15	Call	Currency Future	46.0000	49.0000	6.522	0	0	0
18/09/2009	£ / R	2010/03/15	20.95	Put	Currency Future	8,352.0000	8,424.0000	0.862	0	0	0
18/09/2009	£ / R	2010/03/15	11.10	Put	Currency Future	97.0000	114.0000	17.526	0	0	0
18/09/2009	£ / R	2010/03/15	13.95	Put	Currency Future	1,609.0000	1,688.0000	4.910	0	0	0
18/09/2009	£ / R	2010/03/15	10.30	Call	Currency Future	2,353.0000	2,286.0000	(2.847)	0	0	0
18/09/2009	£ / R	2010/03/15	11.85	Put	Currency Future	245.0000	293.0000	19.592	0	0	0
18/09/2009	£ / R	2010/03/15	11.55	Call	Currency Future	1,216.0000	1,178.0000	(3.125)	0	0	0
18/09/2009	£ / R	2010/03/15	9.80	Call	Currency Future	2,840.0000	2,772.0000	(2.394)	0	0	0
18/09/2009	£ / R	2010/03/15	15.65	Call	Currency Future	103.0000	109.0000	5.825	0	0	0
18/09/2009	£ / R	2010/03/15	11.10	Call	Currency Future	1,605.0000	1,551.0000	(3.364)	0	0	0
18/09/2009	£ / R	2010/03/15	10.30	Put	Currency Future	45.0000	49.0000	8.889	0	0	0
18/09/2009	£ / R	2010/03/15	14.85	Call	Currency Future	165.0000	171.0000	3.636	0	0	0
18/09/2009	£ / R	2010/03/15	18.80	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
18/09/2009	£ / R	2010/03/15	10.55	Call	Currency Future	2,111.0000	2,045.0000	(3.126)	0	0	0
18/09/2009	£ / R	2010/03/15	11.80	Put	Currency Future	228.0000	274.0000	20.175	0	0	0
18/09/2009	£ / R	2010/03/15	21.95	Put	Currency Future	9,347.0000	9,419.0000	0.770	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	£ / R	2010/03/15	19.65	Put	Currency Future	7,058.0000	7,130.0000	1.020	0	0	0
18/09/2009	£ / R	2010/03/15	11.85	Call	Currency Future	1,003.0000	980.0000	(2.293)	0	0	0
18/09/2009	£ / R	2010/03/15	11.75	Put	Currency Future	211.0000	256.0000	21.327	0	0	0
18/09/2009	£ / R	2010/03/15	16.80	Call	Currency Future	55.0000	60.0000	9.091	0	0	0
18/09/2009	£ / R	2010/03/15	11.30	Put	Currency Future	121.0000	145.0000	19.835	0	0	0
18/09/2009	£ / R	2010/03/15	14.85	Put	Currency Future	2,407.0000	2,484.0000	3.199	0	0	0
18/09/2009	£ / R	2010/03/15	18.80	Put	Currency Future	6,213.0000	6,285.0000	1.159	0	0	0
18/09/2009	£ / R	2010/03/15	16.55	Put	Currency Future	4,005.0000	4,083.0000	1.948	0	0	0
18/09/2009	£ / R	2010/03/15	14.80	Put	Currency Future	2,362.0000	2,439.0000	3.260	0	0	0
18/09/2009	£ / R	2010/03/15	12.30	Call	Currency Future	742.0000	733.0000	(1.213)	0	0	0
18/09/2009	£ / R	2010/03/15	17.95	Put	Currency Future	5,372.0000	5,446.0000	1.378	0	0	0
18/09/2009	£ / R	2010/03/15	20.80	Call	Currency Future	11.0000	11.0000	-	0	0	0
18/09/2009	£ / R	2010/03/15	18.85	Put	Currency Future	6,262.0000	6,335.0000	1.166	0	0	0
18/09/2009	£ / R	2010/03/15	14.05	Call	Currency Future	253.0000	260.0000	2.767	0	0	0
18/09/2009	£ / R	2010/03/15	19.95	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
18/09/2009	£ / R	2010/03/15	19.25	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
18/09/2009	£ / R	2010/03/15	11.30	Call	Currency Future	1,429.0000	1,381.0000	(3.359)	0	0	0
18/09/2009	£ / R	2010/03/15	16.95	Put	Currency Future	4,393.0000	4,469.0000	1.730	0	0	0
18/09/2009	£ / R	2010/03/15	20.80	Put	Currency Future	8,203.0000	8,275.0000	0.878	0	0	0
18/09/2009	£ / R	2010/03/15	17.80	Put	Currency Future	5,224.0000	5,298.0000	1.417	0	0	0
18/09/2009	£ / R	2010/03/15	18.85	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
18/09/2009	£ / R	2010/03/15	21.95	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
18/09/2009	£ / R	2010/03/15	15.40	Call	Currency Future	119.0000	125.0000	5.042	0	0	0
18/09/2009	£ / R	2010/03/15	11.95	Put	Currency Future	282.0000	333.0000	18.085	0	0	0
18/09/2009	£ / R	2010/03/15	14.80	Call	Currency Future	170.0000	176.0000	3.529	0	0	0
18/09/2009	£ / R	2010/03/15	8.85	Put	Currency Future	14.0000	17.0000	21.429	0	0	0
18/09/2009	£ / R	2010/03/15	14.70	Call	Currency Future	180.0000	186.0000	3.333	0	0	11,630
18/09/2009	£ / R	2010/03/15	19.95	Put	Currency Future	7,356.0000	7,429.0000	0.992	0	0	0
18/09/2009	£ / R	2010/03/15	17.40	Call	Currency Future	40.0000	43.0000	7.500	0	0	0
18/09/2009	£ / R	2010/03/15	14.95	Call	Currency Future	155.0000	161.0000	3.871	0	0	0
18/09/2009	£ / R	2010/03/15	8.80	Put	Currency Future	13.0000	16.0000	23.077	0	0	0
18/09/2009	£ / R	2010/03/15	17.80	Call	Currency Future	32.0000	35.0000	9.375	0	0	0
18/09/2009	£ / R	2010/03/15	15.40	Put	Currency Future	2,911.0000	2,989.0000	2.679	0	0	0
18/09/2009	£ / R	2010/03/15	11.65	Call	Currency Future	1,139.0000	1,109.0000	(2.634)	0	0	0
18/09/2009	£ / R	2010/03/15	17.95	Call	Currency Future	30.0000	32.0000	6.667	0	0	0
18/09/2009	£ / R	2010/03/15	8.80	Call	Currency Future	3,821.0000	3,753.0000	(1.780)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	£ / R	2010/03/15	15.80	Put	Currency Future	3,287.0000	3,364.0000	2.343	0	0	0
18/09/2009	£ / R	2010/03/15	19.05	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
18/09/2009	£ / R	2010/03/15	21.25	Put	Currency Future	8,650.0000	8,722.0000	0.832	0	0	0
18/09/2009	£ / R	2010/03/15	15.65	Put	Currency Future	3,145.0000	3,223.0000	2.480	0	0	0
18/09/2009	£ / R	2010/03/15	14.95	Put	Currency Future	2,497.0000	2,574.0000	3.084	0	0	0
18/09/2009	£ / R	2010/03/15	9.75	Call	Currency Future	2,889.0000	2,821.0000	(2.354)	0	0	0
18/09/2009	£ / R	2010/03/15	15.80	Call	Currency Future	95.0000	101.0000	6.316	0	0	0
18/09/2009	£ / R	2010/03/15	21.25	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
18/09/2009	£ / R	2010/03/15	15.95	Put	Currency Future	3,429.0000	3,507.0000	2.275	0	0	0
18/09/2009	£ / R	2010/03/15	10.75	Put	Currency Future	65.0000	75.0000	15.385	0	0	0
18/09/2009	£ / R	2010/03/15	16.80	Put	Currency Future	4,247.0000	4,323.0000	1.789	0	0	0
18/09/2009	£ / R	2010/03/15	14.70	Put	Currency Future	2,272.0000	2,349.0000	3.389	0	0	0
18/09/2009	£ / R	2010/03/15	21.40	Put	Currency Future	8,799.0000	8,871.0000	0.818	0	0	0
18/09/2009	£ / R	2010/03/15	16.65	Put	Currency Future	4,102.0000	4,179.0000	1.877	0	0	0
18/09/2009	£ / R	2010/03/15	16.95	Call	Currency Future	51.0000	55.0000	7.843	0	0	0
18/09/2009	£ / R	2010/03/15	10.75	Call	Currency Future	1,923.0000	1,861.0000	(3.224)	0	0	0
18/09/2009	£ / R	2010/03/15	17.25	Call	Currency Future	43.0000	47.0000	9.302	0	0	0
18/09/2009	£ / R	2010/03/15	15.95	Call	Currency Future	87.0000	93.0000	6.897	0	0	0
18/09/2009	£ / R	2010/03/15	9.75	Put	Currency Future	31.0000	35.0000	12.903	0	0	0
18/09/2009	£ / R	2010/03/15	17.25	Put	Currency Future	4,685.0000	4,760.0000	1.601	0	0	0
18/09/2009	£ / R	2010/03/15	11.95	Call	Currency Future	940.0000	920.0000	(2.128)	0	0	0
18/09/2009	£ / R	2010/03/15	19.40	Put	Currency Future	6,809.0000	6,881.0000	1.057	0	0	0
18/09/2009	£ / R	2010/03/15	15.85	Call	Currency Future	92.0000	98.0000	6.522	0	0	0
18/09/2009	£ / R	2010/03/15	8.90	Call	Currency Future	3,723.0000	3,654.0000	(1.853)	0	0	0
18/09/2009	£ / R	2010/03/15	16.55	Call	Currency Future	63.0000	69.0000	9.524	0	0	0
18/09/2009	£ / R	2010/03/15	11.70	Put	Currency Future	196.0000	239.0000	21.939	0	0	0
18/09/2009	£ / R	2010/03/15	21.40	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
18/09/2009	£ / R	2010/03/15	16.85	Call	Currency Future	54.0000	58.0000	7.407	0	0	0
18/09/2009	£ / R	2010/03/15	13.50	Call	Currency Future	344.0000	351.0000	2.035	0	0	0
18/09/2009	£ / R	2010/03/15	17.40	Put	Currency Future	4,832.0000	4,906.0000	1.531	0	0	0
18/09/2009	£ / R	2010/03/15	10.70	Put	Currency Future	62.0000	70.0000	12.903	0	0	0
18/09/2009	£ / R	2010/03/15	19.40	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
18/09/2009	£ / R	2010/03/15	15.85	Put	Currency Future	3,334.0000	3,412.0000	2.340	0	0	0
18/09/2009	£ / R	2010/03/15	20.90	Put	Currency Future	8,302.0000	8,374.0000	0.867	0	0	0
18/09/2009	£ / R	2010/03/15	8.95	Call	Currency Future	3,673.0000	3,605.0000	(1.851)	0	0	0
18/09/2009	£ / R	2010/03/15	17.55	Put	Currency Future	4,979.0000	5,053.0000	1.486	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	£ / R	2010/03/15	10.70	Call	Currency Future	1,970.0000	1,907.0000	(3.198)	0	0	0
18/09/2009	£ / R	2010/03/15	13.50	Put	Currency Future	1,236.0000	1,314.0000	6.311	0	0	0
18/09/2009	£ / R	2010/03/15	18.90	Put	Currency Future	6,312.0000	6,384.0000	1.141	0	0	0
18/09/2009	£ / R	2010/03/15	11.75	Call	Currency Future	1,069.0000	1,043.0000	(2.432)	0	0	0
18/09/2009	£ / R	2010/03/15	12.70	Call	Currency Future	565.0000	565.0000	-	0	0	0
18/09/2009	£ / R	2010/03/15	16.65	Call	Currency Future	60.0000	65.0000	8.333	0	0	0
18/09/2009	£ / R	2010/03/15	20.90	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
18/09/2009	£ / R	2010/03/15	10.10	Put	Currency Future	39.0000	43.0000	10.256	0	0	0
18/09/2009	£ / R	2010/03/15	17.55	Call	Currency Future	37.0000	40.0000	8.108	0	0	0
18/09/2009	£ / R	2010/03/15	15.70	Call	Currency Future	100.0000	107.0000	7.000	0	0	0
18/09/2009	£ / R	2010/03/15	8.90	Put	Currency Future	15.0000	18.0000	20.000	0	0	0
18/09/2009	£ / R	2010/03/15	15.55	Call	Currency Future	109.0000	115.0000	5.505	0	0	0
18/09/2009	£ / R	2010/03/15	12.70	Put	Currency Future	657.0000	728.0000	10.807	0	0	0
18/09/2009	£ / R	2010/03/15	18.90	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
18/09/2009	£ / R	2010/03/15	9.60	Call	Currency Future	3,036.0000	2,968.0000	(2.240)	0	0	0
18/09/2009	£ / R	2010/03/15	16.70	Call	Currency Future	58.0000	64.0000	10.345	0	0	0
18/09/2009	£ / R	2010/03/15	14.05	Put	Currency Future	1,695.0000	1,774.0000	4.661	0	0	0
18/09/2009	£ / R	2010/03/15	17.65	Call	Currency Future	35.0000	38.0000	8.571	0	0	0
18/09/2009	£ / R	2010/03/15	15.70	Put	Currency Future	3,192.0000	3,270.0000	2.444	0	0	0
18/09/2009	£ / R	2010/03/15	17.65	Put	Currency Future	5,077.0000	5,151.0000	1.458	0	0	0
18/09/2009	£ / R	2010/03/15	16.70	Put	Currency Future	4,150.0000	4,227.0000	1.855	0	0	0
18/09/2009	£ / R	2010/03/15	9.70	Put	Currency Future	30.0000	34.0000	13.333	0	0	0
18/09/2009	£ / R	2010/03/15	9.65	Put	Currency Future	29.0000	33.0000	13.793	0	0	0
18/09/2009	£ / R	2010/03/15	13.40	Put	Currency Future	1,157.0000	1,235.0000	6.742	0	0	0
18/09/2009	£ / R	2010/03/15	13.40	Call	Currency Future	365.0000	372.0000	1.918	0	0	0
18/09/2009	£ / R	2010/03/15	9.65	Call	Currency Future	2,987.0000	2,919.0000	(2.277)	0	0	0
18/09/2009	£ / R	2010/03/15	9.70	Call	Currency Future	2,938.0000	2,870.0000	(2.314)	0	0	0
18/09/2009	£ / R	2010/03/15	12.65	Call	Currency Future	583.0000	583.0000	-	0	0	0
18/09/2009	£ / R	2010/03/15	16.75	Put	Currency Future	4,199.0000	4,275.0000	1.810	0	0	0
18/09/2009	£ / R	2010/03/15	9.95	Put	Currency Future	35.0000	39.0000	11.429	0	0	0
18/09/2009	£ / R	2010/03/15	17.75	Call	Currency Future	33.0000	36.0000	9.091	0	0	0
18/09/2009	£ / R	2010/03/15	9.95	Call	Currency Future	2,693.0000	2,626.0000	(2.488)	0	0	0
18/09/2009	£ / R	2010/03/15	17.75	Put	Currency Future	5,175.0000	5,249.0000	1.430	0	0	0
18/09/2009	£ / R	2010/03/15	16.85	Put	Currency Future	4,296.0000	4,372.0000	1.769	0	0	0
18/09/2009	£ / R	2010/03/15	15.75	Put	Currency Future	3,239.0000	3,317.0000	2.408	0	0	0
18/09/2009	£ / R	2010/03/15	17.70	Call	Currency Future	34.0000	37.0000	8.824	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	£ / R	2010/03/15	10.95	Put	Currency Future	82.0000	96.0000	17.073	0	0	0
18/09/2009	£ / R	2010/03/15	16.75	Call	Currency Future	57.0000	62.0000	8.772	0	0	0
18/09/2009	£ / R	2010/03/15	11.70	Call	Currency Future	1,104.0000	1,076.0000	(2.536)	0	0	0
18/09/2009	£ / R	2010/03/15	17.85	Put	Currency Future	5,274.0000	5,347.0000	1.384	0	0	0
18/09/2009	£ / R	2010/03/15	12.75	Put	Currency Future	689.0000	761.0000	10.450	0	0	0
18/09/2009	£ / R	2010/03/15	17.70	Put	Currency Future	5,126.0000	5,200.0000	1.444	0	0	0
18/09/2009	£ / R	2010/03/15	17.85	Call	Currency Future	32.0000	34.0000	6.250	0	0	0
18/09/2009	£ / R	2010/03/15	15.75	Call	Currency Future	97.0000	104.0000	7.216	0	0	0
18/09/2009	£ / R	2010/03/15	14.75	Call	Currency Future	175.0000	181.0000	3.429	0	0	0
18/09/2009	£ / R	2010/03/15	22.10	Put	Currency Future	9,497.0000	9,568.0000	0.748	0	0	0
18/09/2009	£ / R	2010/03/15	14.75	Put	Currency Future	2,317.0000	2,394.0000	3.323	0	0	0
18/09/2009	£ / R	2010/03/15	10.15	Put	Currency Future	40.0000	45.0000	12.500	0	0	0
18/09/2009	£ / R	2010/03/15	10.15	Call	Currency Future	2,498.0000	2,431.0000	(2.682)	0	0	0
18/09/2009	£ / R	2010/03/15	21.10	Put	Currency Future	8,501.0000	8,573.0000	0.847	0	0	0
18/09/2009	£ / R	2010/03/15	21.10	Call	Currency Future	9.0000	9.0000	-	0	0	0
18/09/2009	£ / R	2010/03/15	15.60	Put	Currency Future	3,098.0000	3,176.0000	2.518	0	0	0
18/09/2009	£ / R	2010/03/15	16.60	Call	Currency Future	62.0000	67.0000	8.065	0	0	0
18/09/2009	£ / R	2010/03/15	16.60	Put	Currency Future	4,054.0000	4,131.0000	1.899	0	0	0
18/09/2009	£ / R	2010/03/15	17.60	Call	Currency Future	36.0000	39.0000	8.333	0	0	0
18/09/2009	£ / R	2010/03/15	17.60	Put	Currency Future	5,028.0000	5,102.0000	1.472	0	0	0
18/09/2009	£ / R	2010/03/15	15.60	Call	Currency Future	106.0000	112.0000	5.660	0	0	0
18/09/2009	£ / R	2010/03/15	14.60	Put	Currency Future	2,184.0000	2,261.0000	3.526	0	0	0
18/09/2009	£ / R	2010/03/15	11.60	Put	Currency Future	167.0000	207.0000	23.952	0	0	0
18/09/2009	£ / R	2010/03/15	9.60	Put	Currency Future	28.0000	32.0000	14.286	0	0	0
18/09/2009	£ / R	2010/03/15	10.60	Call	Currency Future	2,063.0000	1,998.0000	(3.151)	0	0	0
18/09/2009	£ / R	2010/03/15	10.60	Put	Currency Future	55.0000	62.0000	12.727	0	0	0
18/09/2009	£ / R	2010/03/15	11.60	Call	Currency Future	1,175.0000	1,143.0000	(2.723)	0	0	0
18/09/2009	£ / R	2010/03/15	14.60	Call	Currency Future	192.0000	197.0000	2.604	0	0	0
18/09/2009	£ / R	2010/03/15	10.50	Put	Currency Future	51.0000	56.0000	9.804	0	0	0
18/09/2009	£ / R	2010/03/15	11.50	Call	Currency Future	1,258.0000	1,218.0000	(3.180)	0	0	0
18/09/2009	£ / R	2010/03/15	11.50	Put	Currency Future	150.0000	181.0000	20.667	0	0	0
18/09/2009	£ / R	2010/03/15	14.50	Put	Currency Future	2,093.0000	2,171.0000	3.727	0	0	0
18/09/2009	£ / R	2010/03/15	10.50	Call	Currency Future	2,159.0000	2,093.0000	(3.057)	0	0	0
18/09/2009	£ / R	2010/03/15	15.50	Call	Currency Future	112.0000	119.0000	6.250	0	0	0
18/09/2009	£ / R	2010/03/15	9.50	Put	Currency Future	25.0000	29.0000	16.000	0	0	0
18/09/2009	£ / R	2010/03/15	19.10	Put	Currency Future	6,511.0000	6,583.0000	1.106	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	£ / R	2010/03/15	19.10	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
18/09/2009	£ / R	2010/03/15	17.10	Put	Currency Future	4,539.0000	4,614.0000	1.652	0	0	0
18/09/2009	£ / R	2010/03/15	9.10	Call	Currency Future	3,526.0000	3,458.0000	(1.929)	0	0	0
18/09/2009	£ / R	2010/03/15	9.10	Put	Currency Future	18.0000	21.0000	16.667	0	0	0
18/09/2009	£ / R	2010/03/15	15.10	Call	Currency Future	142.0000	148.0000	4.225	0	0	0
18/09/2009	£ / R	2010/03/15	15.10	Put	Currency Future	2,634.0000	2,711.0000	2.923	0	0	0
18/09/2009	£ / R	2010/03/15	17.10	Call	Currency Future	47.0000	51.0000	8.511	0	0	0
18/09/2009	£ / R	2010/03/15	9.50	Call	Currency Future	3,133.0000	3,066.0000	(2.139)	0	0	0
18/09/2009	£ / R	2010/03/15	15.50	Put	Currency Future	3,004.0000	3,082.0000	2.597	0	0	0
18/09/2009	£ / R	2010/03/15	14.50	Call	Currency Future	201.0000	208.0000	3.483	0	0	0
18/09/2009	£ / R	2010/03/15	16.50	Put	Currency Future	3,957.0000	4,034.0000	1.946	0	0	0
18/09/2009	£ / R	2010/03/15	16.50	Call	Currency Future	65.0000	71.0000	9.231	0	0	0
18/09/2009	£ / R	2010/03/15	15.55	Put	Currency Future	3,051.0000	3,129.0000	2.557	0	0	0
18/09/2009	£ / R	2010/03/15	17.50	Put	Currency Future	4,930.0000	5,004.0000	1.501	0	0	0
18/09/2009	£ / R	2010/03/15	17.50	Call	Currency Future	38.0000	41.0000	7.895	0	0	0
18/09/2009	£ / R	2010/06/14			Currency Future	12.8096	12.7394	(0.548)	0.0000	0.0000	500
18/09/2009	£ / R	2010/06/14	12.95	Put	Currency Future	854.0000	962.0000	12.646	0	0	0
18/09/2009	£ / R	2010/06/14	16.60	Call	Currency Future	153.0000	174.0000	13.725	0	0	0
18/09/2009	£ / R	2010/06/14	15.35	Put	Currency Future	2,790.0000	2,888.0000	3.513	0	0	0
18/09/2009	£ / R	2010/06/14	19.70	Call	Currency Future	39.0000	48.0000	23.077	0	0	0
18/09/2009	£ / R	2010/06/14	14.20	Call	Currency Future	402.0000	438.0000	8.955	0	0	0
18/09/2009	£ / R	2010/06/14	20.70	Put	Currency Future	7,915.0000	7,990.0000	0.948	0	0	0
18/09/2009	£ / R	2010/06/14	7.90	Put	Currency Future	6.0000	8.0000	33.333	0	0	0
18/09/2009	£ / R	2010/06/14	13.00	Put	Currency Future	887.0000	995.0000	12.176	0	0	0
18/09/2009	£ / R	2010/06/14	8.80	Call	Currency Future	4,036.0000	3,972.0000	(1.586)	0	0	0
18/09/2009	£ / R	2010/06/14	12.95	Call	Currency Future	714.0000	751.0000	5.182	0	0	0
18/09/2009	£ / R	2010/06/14	16.60	Put	Currency Future	3,944.0000	4,035.0000	2.307	0	0	0
18/09/2009	£ / R	2010/06/14	16.35	Call	Currency Future	168.0000	190.0000	13.095	0	0	0
18/09/2009	£ / R	2010/06/14	17.70	Put	Currency Future	4,986.0000	5,074.0000	1.765	0	0	0
18/09/2009	£ / R	2010/06/14	14.20	Put	Currency Future	1,793.0000	1,899.0000	5.912	0	0	0
18/09/2009	£ / R	2010/06/14	20.15	Put	Currency Future	7,372.0000	7,449.0000	1.044	0	0	0
18/09/2009	£ / R	2010/06/14	19.75	Put	Currency Future	6,978.0000	7,057.0000	1.132	0	0	0
18/09/2009	£ / R	2010/06/14	13.45	Call	Currency Future	561.0000	600.0000	6.952	0	0	0
18/09/2009	£ / R	2010/06/14	15.95	Call	Currency Future	196.0000	220.0000	12.245	0	0	0
18/09/2009	£ / R	2010/06/14	15.60	Put	Currency Future	3,015.0000	3,112.0000	3.217	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	£ / R	2010/06/14	8.60	Call	Currency Future	4,229.0000	4,164.0000	(1.537)	0	0	0
18/09/2009	£ / R	2010/06/14	17.70	Call	Currency Future	95.0000	113.0000	18.947	0	0	0
18/09/2009	£ / R	2010/06/14	20.15	Call	Currency Future	32.0000	38.0000	18.750	0	0	0
18/09/2009	£ / R	2010/06/14	9.80	Call	Currency Future	3,058.0000	2,996.0000	(2.027)	0	0	0
18/09/2009	£ / R	2010/06/14	13.45	Put	Currency Future	1,202.0000	1,311.0000	9.068	0	0	0
18/09/2009	£ / R	2010/06/14	12.70	Call	Currency Future	810.0000	844.0000	4.198	0	0	0
18/09/2009	£ / R	2010/06/14	20.35	Put	Currency Future	7,569.0000	7,645.0000	1.004	0	0	0
18/09/2009	£ / R	2010/06/14	20.00	Put	Currency Future	7,224.0000	7,302.0000	1.080	0	0	0
18/09/2009	£ / R	2010/06/14	15.60	Call	Currency Future	225.0000	251.0000	11.556	0	0	0
18/09/2009	£ / R	2010/06/14	10.10	Call	Currency Future	2,765.0000	2,709.0000	(2.025)	0	0	0
18/09/2009	£ / R	2010/06/14	19.70	Put	Currency Future	6,929.0000	7,009.0000	1.155	0	0	0
18/09/2009	£ / R	2010/06/14	20.70	Call	Currency Future	25.0000	29.0000	16.000	0	0	0
18/09/2009	£ / R	2010/06/14	7.90	Call	Currency Future	4,915.0000	4,847.0000	(1.384)	0	0	0
18/09/2009	£ / R	2010/06/14	12.70	Put	Currency Future	700.0000	804.0000	14.857	0	0	0
18/09/2009	£ / R	2010/06/14	22.35	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
18/09/2009	£ / R	2010/06/14	20.00	Call	Currency Future	34.0000	41.0000	20.588	0	0	0
18/09/2009	£ / R	2010/06/14	12.10	Call	Currency Future	1,106.0000	1,124.0000	1.627	0	0	0
18/09/2009	£ / R	2010/06/14	8.60	Put	Currency Future	19.0000	25.0000	31.579	0	0	0
18/09/2009	£ / R	2010/06/14	15.70	Call	Currency Future	216.0000	242.0000	12.037	0	0	0
18/09/2009	£ / R	2010/06/14	13.00	Call	Currency Future	696.0000	734.0000	5.460	0	0	0
18/09/2009	£ / R	2010/06/14	20.35	Call	Currency Future	29.0000	35.0000	20.690	0	0	0
18/09/2009	£ / R	2010/06/14	11.95	Put	Currency Future	334.0000	418.0000	25.150	0	0	0
18/09/2009	£ / R	2010/06/14	15.70	Put	Currency Future	3,107.0000	3,202.0000	3.058	0	0	0
18/09/2009	£ / R	2010/06/14	21.75	Call	Currency Future	14.0000	17.0000	21.429	0	0	0
18/09/2009	£ / R	2010/06/14	15.95	Put	Currency Future	3,336.0000	3,430.0000	2.818	0	0	0
18/09/2009	£ / R	2010/06/14	12.10	Put	Currency Future	396.0000	485.0000	22.475	0	0	0
18/09/2009	£ / R	2010/06/14	16.35	Put	Currency Future	3,708.0000	3,801.0000	2.508	0	0	0
18/09/2009	£ / R	2010/06/14	18.70	Put	Currency Future	5,952.0000	6,039.0000	1.462	0	0	0
18/09/2009	£ / R	2010/06/14	21.75	Put	Currency Future	8,954.0000	9,027.0000	0.815	0	0	0
18/09/2009	£ / R	2010/06/14	21.80	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
18/09/2009	£ / R	2010/06/14	13.55	Call	Currency Future	536.0000	575.0000	7.276	0	0	0
18/09/2009	£ / R	2010/06/14	22.35	Put	Currency Future	9,550.0000	9,623.0000	0.764	0	0	0
18/09/2009	£ / R	2010/06/14	18.60	Call	Currency Future	64.0000	81.0000	26.563	0	0	0
18/09/2009	£ / R	2010/06/14	17.35	Put	Currency Future	4,652.0000	4,741.0000	1.913	0	0	0
18/09/2009	£ / R	2010/06/14	21.70	Call	Currency Future	14.0000	17.0000	21.429	0	0	0
18/09/2009	£ / R	2010/06/14	14.70	Put	Currency Future	2,219.0000	2,322.0000	4.642	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	£ / R	2010/06/14	19.75	Call	Currency Future	38.0000	47.0000	23.684	0	0	0
18/09/2009	£ / R	2010/06/14	13.55	Put	Currency Future	1,276.0000	1,385.0000	8.542	0	0	0
18/09/2009	£ / R	2010/06/14	10.65	Call	Currency Future	2,231.0000	2,190.0000	(1.838)	0	0	0
18/09/2009	£ / R	2010/06/14	22.25	Put	Currency Future	9,451.0000	9,523.0000	0.762	0	0	0
18/09/2009	£ / R	2010/06/14	17.95	Put	Currency Future	5,226.0000	5,314.0000	1.684	0	0	0
18/09/2009	£ / R	2010/06/14	11.10	Call	Currency Future	1,828.0000	1,807.0000	(1.149)	0	0	0
18/09/2009	£ / R	2010/06/14	12.30	Call	Currency Future	997.0000	1,022.0000	2.508	0	0	0
18/09/2009	£ / R	2010/06/14	16.70	Put	Currency Future	4,038.0000	4,129.0000	2.254	0	0	0
18/09/2009	£ / R	2010/06/14	21.40	Put	Currency Future	8,607.0000	8,681.0000	0.860	0	0	0
18/09/2009	£ / R	2010/06/14	11.10	Put	Currency Future	118.0000	167.0000	41.525	0	0	0
18/09/2009	£ / R	2010/06/14	18.35	Put	Currency Future	5,612.0000	5,700.0000	1.568	0	0	0
18/09/2009	£ / R	2010/06/14	18.65	Put	Currency Future	5,904.0000	5,991.0000	1.474	0	0	0
18/09/2009	£ / R	2010/06/14	19.65	Put	Currency Future	6,880.0000	6,960.0000	1.163	0	0	0
18/09/2009	£ / R	2010/06/14	20.05	Call	Currency Future	33.0000	40.0000	21.212	0	0	0
18/09/2009	£ / R	2010/06/14	22.00	Call	Currency Future	12.0000	15.0000	25.000	0	0	0
18/09/2009	£ / R	2010/06/14	18.60	Put	Currency Future	5,855.0000	5,942.0000	1.486	0	0	0
18/09/2009	£ / R	2010/06/14	18.35	Call	Currency Future	72.0000	89.0000	23.611	0	0	0
18/09/2009	£ / R	2010/06/14	8.70	Call	Currency Future	4,132.0000	4,068.0000	(1.549)	0	0	0
18/09/2009	£ / R	2010/06/14	10.30	Put	Currency Future	60.0000	79.0000	31.667	0	0	0
18/09/2009	£ / R	2010/06/14	19.65	Call	Currency Future	40.0000	49.0000	22.500	0	0	0
18/09/2009	£ / R	2010/06/14	17.95	Call	Currency Future	85.0000	103.0000	21.176	0	0	0
18/09/2009	£ / R	2010/06/14	10.10	Put	Currency Future	55.0000	69.0000	25.455	0	0	0
18/09/2009	£ / R	2010/06/14	8.70	Put	Currency Future	23.0000	29.0000	26.087	0	0	0
18/09/2009	£ / R	2010/06/14	11.65	Put	Currency Future	236.0000	305.0000	29.237	0	0	0
18/09/2009	£ / R	2010/06/14	8.80	Put	Currency Future	27.0000	32.0000	18.519	0	0	0
18/09/2009	£ / R	2010/06/14	20.05	Put	Currency Future	7,274.0000	7,351.0000	1.059	0	0	0
18/09/2009	£ / R	2010/06/14	17.35	Call	Currency Future	111.0000	130.0000	17.117	0	0	0
18/09/2009	£ / R	2010/06/14	21.70	Put	Currency Future	8,905.0000	8,978.0000	0.820	0	0	0
18/09/2009	£ / R	2010/06/14	14.70	Call	Currency Future	329.0000	361.0000	9.726	0	0	0
18/09/2009	£ / R	2010/06/14	9.80	Put	Currency Future	49.0000	57.0000	16.327	0	0	0
18/09/2009	£ / R	2010/06/14	13.75	Put	Currency Future	1,430.0000	1,538.0000	7.552	0	0	0
18/09/2009	£ / R	2010/06/14	11.65	Call	Currency Future	1,395.0000	1,395.0000	-	0	0	0
18/09/2009	£ / R	2010/06/14	22.05	Put	Currency Future	9,252.0000	9,325.0000	0.789	0	0	0
18/09/2009	£ / R	2010/06/14	19.95	Put	Currency Future	7,175.0000	7,253.0000	1.087	0	0	0
18/09/2009	£ / R	2010/06/14	11.60	Put	Currency Future	222.0000	290.0000	30.631	0	0	0
18/09/2009	£ / R	2010/06/14	16.70	Call	Currency Future	148.0000	168.0000	13.514	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	£ / R	2010/06/14	13.75	Call	Currency Future	489.0000	528.0000	7.975	0	0	0
18/09/2009	£ / R	2010/06/14	10.65	Put	Currency Future	71.0000	100.0000	40.845	0	0	0
18/09/2009	£ / R	2010/06/14	14.80	Call	Currency Future	317.0000	347.0000	9.464	0	0	0
18/09/2009	£ / R	2010/06/14	22.05	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
18/09/2009	£ / R	2010/06/14	19.95	Call	Currency Future	35.0000	42.0000	20.000	0	0	0
18/09/2009	£ / R	2010/06/14	16.10	Call	Currency Future	185.0000	208.0000	12.432	0	0	0
18/09/2009	£ / R	2010/06/14	18.70	Call	Currency Future	62.0000	79.0000	27.419	0	0	0
18/09/2009	£ / R	2010/06/14	21.65	Call	Currency Future	15.0000	18.0000	20.000	0	0	0
18/09/2009	£ / R	2010/06/14	16.80	Call	Currency Future	143.0000	162.0000	13.287	0	0	0
18/09/2009	£ / R	2010/06/14	21.95	Call	Currency Future	12.0000	15.0000	25.000	0	0	0
18/09/2009	£ / R	2010/06/14	12.85	Put	Currency Future	790.0000	897.0000	13.544	0	0	0
18/09/2009	£ / R	2010/06/14	21.65	Put	Currency Future	8,855.0000	8,928.0000	0.824	0	0	0
18/09/2009	£ / R	2010/06/14	22.00	Put	Currency Future	9,203.0000	9,275.0000	0.782	0	0	0
18/09/2009	£ / R	2010/06/14	15.35	Call	Currency Future	250.0000	277.0000	10.800	0	0	0
18/09/2009	£ / R	2010/06/14	14.30	Call	Currency Future	386.0000	421.0000	9.067	0	0	0
18/09/2009	£ / R	2010/06/14	13.35	Put	Currency Future	1,129.0000	1,238.0000	9.655	0	0	0
18/09/2009	£ / R	2010/06/14	12.85	Call	Currency Future	750.0000	786.0000	4.800	0	0	0
18/09/2009	£ / R	2010/06/14	14.35	Call	Currency Future	378.0000	413.0000	9.259	0	0	0
18/09/2009	£ / R	2010/06/14	16.15	Put	Currency Future	3,522.0000	3,615.0000	2.641	0	0	0
18/09/2009	£ / R	2010/06/14	12.35	Call	Currency Future	972.0000	998.0000	2.675	0	0	0
18/09/2009	£ / R	2010/06/14	14.35	Put	Currency Future	1,919.0000	2,024.0000	5.472	0	0	0
18/09/2009	£ / R	2010/06/14	12.35	Put	Currency Future	512.0000	608.0000	18.750	0	0	0
18/09/2009	£ / R	2010/06/14	14.30	Put	Currency Future	1,876.0000	1,982.0000	5.650	0	0	0
18/09/2009	£ / R	2010/06/14	18.65	Call	Currency Future	63.0000	80.0000	26.984	0	0	0
18/09/2009	£ / R	2010/06/14	10.80	Call	Currency Future	2,086.0000	2,054.0000	(1.534)	0	0	0
18/09/2009	£ / R	2010/06/14	20.80	Put	Currency Future	8,014.0000	8,088.0000	0.923	0	0	0
18/09/2009	£ / R	2010/06/14	11.60	Call	Currency Future	1,432.0000	1,430.0000	(0.140)	0	0	0
18/09/2009	£ / R	2010/06/14	12.65	Call	Currency Future	831.0000	864.0000	3.971	0	0	0
18/09/2009	£ / R	2010/06/14	20.80	Call	Currency Future	24.0000	28.0000	16.667	0	0	0
18/09/2009	£ / R	2010/06/14	21.45	Put	Currency Future	8,657.0000	8,730.0000	0.843	0	0	0
18/09/2009	£ / R	2010/06/14	11.95	Call	Currency Future	1,194.0000	1,207.0000	1.089	0	0	0
18/09/2009	£ / R	2010/06/14	20.60	Put	Currency Future	7,816.0000	7,891.0000	0.960	0	0	0
18/09/2009	£ / R	2010/06/14	17.15	Call	Currency Future	122.0000	141.0000	15.574	0	0	0
18/09/2009	£ / R	2010/06/14	11.30	Call	Currency Future	1,664.0000	1,650.0000	(0.841)	0	0	0
18/09/2009	£ / R	2010/06/14	16.80	Put	Currency Future	4,133.0000	4,223.0000	2.178	0	0	0
18/09/2009	£ / R	2010/06/14	21.45	Call	Currency Future	17.0000	19.0000	11.765	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	£ / R	2010/06/14	10.95	Put	Currency Future	95.0000	139.0000	46.316	0	0	0
18/09/2009	£ / R	2010/06/14	19.10	Put	Currency Future	6,342.0000	6,425.0000	1.309	0	0	0
18/09/2009	£ / R	2010/06/14	10.80	Put	Currency Future	76.0000	115.0000	51.316	0	0	0
18/09/2009	£ / R	2010/06/14	11.30	Put	Currency Future	154.0000	211.0000	37.013	0	0	0
18/09/2009	£ / R	2010/06/14	13.30	Put	Currency Future	1,093.0000	1,202.0000	9.973	0	0	0
18/09/2009	£ / R	2010/06/14	18.80	Call	Currency Future	59.0000	75.0000	27.119	0	0	0
18/09/2009	£ / R	2010/06/14	19.45	Put	Currency Future	6,684.0000	6,765.0000	1.212	0	0	0
18/09/2009	£ / R	2010/06/14	10.95	Call	Currency Future	1,955.0000	1,929.0000	(1.330)	0	0	0
18/09/2009	£ / R	2010/06/14	16.10	Put	Currency Future	3,475.0000	3,569.0000	2.705	0	0	0
18/09/2009	£ / R	2010/06/14	9.60	Call	Currency Future	3,253.0000	3,190.0000	(1.937)	0	0	0
18/09/2009	£ / R	2010/06/14	11.80	Call	Currency Future	1,288.0000	1,296.0000	0.621	0	0	0
18/09/2009	£ / R	2010/06/14	20.30	Call	Currency Future	30.0000	35.0000	16.667	0	0	0
18/09/2009	£ / R	2010/06/14	22.25	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
18/09/2009	£ / R	2010/06/14	18.80	Put	Currency Future	6,050.0000	6,136.0000	1.421	0	0	0
18/09/2009	£ / R	2010/06/14	15.05	Call	Currency Future	284.0000	313.0000	10.211	0	0	0
18/09/2009	£ / R	2010/06/14	20.60	Call	Currency Future	26.0000	30.0000	15.385	0	0	0
18/09/2009	£ / R	2010/06/14	9.60	Put	Currency Future	43.0000	50.0000	16.279	0	0	0
18/09/2009	£ / R	2010/06/14	9.75	Call	Currency Future	3,107.0000	3,044.0000	(2.028)	0	0	0
18/09/2009	£ / R	2010/06/14	20.30	Put	Currency Future	7,520.0000	7,596.0000	1.011	0	0	0
18/09/2009	£ / R	2010/06/14	18.10	Call	Currency Future	80.0000	98.0000	22.500	0	0	0
18/09/2009	£ / R	2010/06/14	14.80	Put	Currency Future	2,307.0000	2,408.0000	4.378	0	0	0
18/09/2009	£ / R	2010/06/14	12.55	Put	Currency Future	616.0000	717.0000	16.396	0	0	0
18/09/2009	£ / R	2010/06/14	17.60	Call	Currency Future	99.0000	118.0000	19.192	0	0	0
18/09/2009	£ / R	2010/06/14	9.75	Put	Currency Future	47.0000	55.0000	17.021	0	0	0
18/09/2009	£ / R	2010/06/14	22.30	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
18/09/2009	£ / R	2010/06/14	13.30	Call	Currency Future	603.0000	641.0000	6.302	0	0	0
18/09/2009	£ / R	2010/06/14	18.10	Put	Currency Future	5,370.0000	5,458.0000	1.639	0	0	0
18/09/2009	£ / R	2010/06/14	9.55	Call	Currency Future	3,301.0000	3,238.0000	(1.909)	0	0	0
18/09/2009	£ / R	2010/06/14	19.10	Call	Currency Future	51.0000	65.0000	27.451	0	0	0
18/09/2009	£ / R	2010/06/14	12.60	Put	Currency Future	643.0000	746.0000	16.019	0	0	0
18/09/2009	£ / R	2010/06/14	13.85	Put	Currency Future	1,508.0000	1,616.0000	7.162	0	0	0
18/09/2009	£ / R	2010/06/14	15.00	Call	Currency Future	290.0000	320.0000	10.345	0	0	0
18/09/2009	£ / R	2010/06/14	17.15	Put	Currency Future	4,462.0000	4,551.0000	1.995	0	0	0
18/09/2009	£ / R	2010/06/14	10.30	Call	Currency Future	2,570.0000	2,519.0000	(1.984)	0	0	0
18/09/2009	£ / R	2010/06/14	20.10	Call	Currency Future	32.0000	39.0000	21.875	0	0	0
18/09/2009	£ / R	2010/06/14	9.45	Call	Currency Future	3,399.0000	3,336.0000	(1.853)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	£ / R 2010/06/14	9.55	Put	Currency Future	42.0000	49.0000	16.667	0	0	0
18/09/2009	£ / R 2010/06/14	17.60	Put	Currency Future	4,890.0000	4,979.0000	1.820	0	0	0
18/09/2009	£ / R 2010/06/14	12.60	Call	Currency Future	853.0000	885.0000	3.751	0	0	0
18/09/2009	£ / R 2010/06/14	18.00	Call	Currency Future	83.0000	101.0000	21.687	0	0	0
18/09/2009	£ / R 2010/06/14	21.80	Put	Currency Future	9,004.0000	9,077.0000	0.811	0	0	0
18/09/2009	£ / R 2010/06/14	20.10	Put	Currency Future	7,323.0000	7,400.0000	1.051	0	0	0
18/09/2009	£ / R 2010/06/14	15.85	Call	Currency Future	204.0000	228.0000	11.765	0	0	0
18/09/2009	£ / R 2010/06/14	18.15	Call	Currency Future	78.0000	96.0000	23.077	0	0	0
18/09/2009	£ / R 2010/06/14	11.55	Put	Currency Future	210.0000	276.0000	31.429	0	0	0
18/09/2009	£ / R 2010/06/14	10.60	Put	Currency Future	69.0000	97.0000	40.580	0	0	0
18/09/2009	£ / R 2010/06/14	17.00	Call	Currency Future	130.0000	149.0000	14.615	0	0	0
18/09/2009	£ / R 2010/06/14	11.80	Put	Currency Future	278.0000	356.0000	28.058	0	0	0
18/09/2009	£ / R 2010/06/14	22.30	Put	Currency Future	9,501.0000	9,573.0000	0.758	0	0	0
18/09/2009	£ / R 2010/06/14	9.45	Put	Currency Future	39.0000	46.0000	17.949	0	0	0
18/09/2009	£ / R 2010/06/14	18.15	Put	Currency Future	5,419.0000	5,506.0000	1.605	0	0	0
18/09/2009	£ / R 2010/06/14	15.05	Put	Currency Future	2,524.0000	2,624.0000	3.962	0	0	0
18/09/2009	£ / R 2010/06/14	14.05	Call	Currency Future	429.0000	466.0000	8.625	0	0	0
18/09/2009	£ / R 2010/06/14	16.00	Put	Currency Future	3,382.0000	3,476.0000	2.779	0	0	0
18/09/2009	£ / R 2010/06/14	15.80	Put	Currency Future	3,198.0000	3,293.0000	2.971	0	0	0
18/09/2009	£ / R 2010/06/14	15.85	Put	Currency Future	3,244.0000	3,339.0000	2.928	0	0	0
18/09/2009	£ / R 2010/06/14	13.95	Put	Currency Future	1,588.0000	1,696.0000	6.801	0	0	0
18/09/2009	£ / R 2010/06/14	10.45	Put	Currency Future	65.0000	88.0000	35.385	0	0	0
18/09/2009	£ / R 2010/06/14	16.15	Call	Currency Future	181.0000	204.0000	12.707	0	0	0
18/09/2009	£ / R 2010/06/14	18.05	Put	Currency Future	5,322.0000	5,410.0000	1.654	0	0	0
18/09/2009	£ / R 2010/06/14	19.60	Call	Currency Future	41.0000	50.0000	21.951	0	0	0
18/09/2009	£ / R 2010/06/14	16.00	Call	Currency Future	192.0000	216.0000	12.500	0	0	0
18/09/2009	£ / R 2010/06/14	19.80	Put	Currency Future	7,028.0000	7,106.0000	1.110	0	0	0
18/09/2009	£ / R 2010/06/14	19.45	Call	Currency Future	44.0000	54.0000	22.727	0	0	0
18/09/2009	£ / R 2010/06/14	22.15	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
18/09/2009	£ / R 2010/06/14	12.50	Call	Currency Future	899.0000	928.0000	3.226	0	0	0
18/09/2009	£ / R 2010/06/14	16.05	Call	Currency Future	188.0000	212.0000	12.766	0	0	0
18/09/2009	£ / R 2010/06/14	15.00	Put	Currency Future	2,480.0000	2,580.0000	4.032	0	0	0
18/09/2009	£ / R 2010/06/14	15.80	Call	Currency Future	208.0000	233.0000	12.019	0	0	0
18/09/2009	£ / R 2010/06/14	13.20	Put	Currency Future	1,022.0000	1,131.0000	10.665	0	0	0
18/09/2009	£ / R 2010/06/14	10.25	Call	Currency Future	2,619.0000	2,566.0000	(2.024)	0	0	0
18/09/2009	£ / R 2010/06/14	11.45	Put	Currency Future	186.0000	249.0000	33.871	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	£ / R	2010/06/14	21.40	Call	Currency Future	17.0000	20.0000	17.647	0	0	0
18/09/2009	£ / R	2010/06/14	10.90	Call	Currency Future	1,998.0000	1,970.0000	(1.401)	0	0	0
18/09/2009	£ / R	2010/06/14	17.05	Call	Currency Future	127.0000	146.0000	14.961	0	0	0
18/09/2009	£ / R	2010/06/14	17.00	Put	Currency Future	4,321.0000	4,410.0000	2.060	0	0	0
18/09/2009	£ / R	2010/06/14	19.80	Call	Currency Future	37.0000	46.0000	24.324	0	0	0
18/09/2009	£ / R	2010/06/14	12.20	Call	Currency Future	1,050.0000	1,072.0000	2.095	0	0	0
18/09/2009	£ / R	2010/06/14	13.35	Call	Currency Future	588.0000	627.0000	6.633	0	0	0
18/09/2009	£ / R	2010/06/14	19.55	Call	Currency Future	42.0000	52.0000	23.810	0	0	0
18/09/2009	£ / R	2010/06/14	10.25	Put	Currency Future	59.0000	77.0000	30.508	0	0	0
18/09/2009	£ / R	2010/06/14	13.95	Call	Currency Future	448.0000	485.0000	8.259	0	0	0
18/09/2009	£ / R	2010/06/14	11.45	Call	Currency Future	1,546.0000	1,538.0000	(0.517)	0	0	0
18/09/2009	£ / R	2010/06/14	14.50	Call	Currency Future	356.0000	390.0000	9.551	0	0	0
18/09/2009	£ / R	2010/06/14	11.55	Call	Currency Future	1,469.0000	1,465.0000	(0.272)	0	0	0
18/09/2009	£ / R	2010/06/14	18.00	Put	Currency Future	5,274.0000	5,362.0000	1.669	0	0	0
18/09/2009	£ / R	2010/06/14	17.80	Call	Currency Future	91.0000	109.0000	19.780	0	0	0
18/09/2009	£ / R	2010/06/14	12.20	Put	Currency Future	440.0000	532.0000	20.909	0	0	0
18/09/2009	£ / R	2010/06/14	21.55	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
18/09/2009	£ / R	2010/06/14	20.25	Put	Currency Future	7,471.0000	7,547.0000	1.017	0	0	0
18/09/2009	£ / R	2010/06/14	10.45	Call	Currency Future	2,424.0000	2,377.0000	(1.939)	0	0	0
18/09/2009	£ / R	2010/06/14	19.40	Call	Currency Future	45.0000	56.0000	24.444	0	0	0
18/09/2009	£ / R	2010/06/14	22.15	Put	Currency Future	9,352.0000	9,424.0000	0.770	0	0	0
18/09/2009	£ / R	2010/06/14	11.50	Put	Currency Future	198.0000	262.0000	32.323	0	0	0
18/09/2009	£ / R	2010/06/14	12.80	Call	Currency Future	768.0000	805.0000	4.818	0	0	0
18/09/2009	£ / R	2010/06/14	16.40	Call	Currency Future	165.0000	187.0000	13.333	0	0	0
18/09/2009	£ / R	2010/06/14	17.80	Put	Currency Future	5,081.0000	5,170.0000	1.752	0	0	0
18/09/2009	£ / R	2010/06/14	13.20	Call	Currency Future	632.0000	671.0000	6.171	0	0	0
18/09/2009	£ / R	2010/06/14	20.25	Call	Currency Future	30.0000	36.0000	20.000	0	0	0
18/09/2009	£ / R	2010/06/14	10.40	Call	Currency Future	2,473.0000	2,424.0000	(1.981)	0	0	0
18/09/2009	£ / R	2010/06/14	12.80	Put	Currency Future	759.0000	865.0000	13.966	0	0	0
18/09/2009	£ / R	2010/06/14	17.30	Call	Currency Future	114.0000	133.0000	16.667	0	0	0
18/09/2009	£ / R	2010/06/14	14.05	Put	Currency Future	1,669.0000	1,776.0000	6.411	0	0	0
18/09/2009	£ / R	2010/06/14	10.75	Put	Currency Future	74.0000	107.0000	44.595	0	0	0
18/09/2009	£ / R	2010/06/14	9.40	Put	Currency Future	38.0000	45.0000	18.421	0	0	0
18/09/2009	£ / R	2010/06/14	11.20	Put	Currency Future	135.0000	188.0000	39.259	0	0	0
18/09/2009	£ / R	2010/06/14	22.10	Put	Currency Future	9,302.0000	9,374.0000	0.774	0	0	0
18/09/2009	£ / R	2010/06/14	13.95	Put	Currency Future	1,588.0000	1,696.0000	6.801	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	£ / R	2010/06/14	10.40	Put	Currency Future	63.0000	85.0000	34.921	0	0	0
18/09/2009	£ / R	2010/06/14	18.05	Call	Currency Future	82.0000	99.0000	20.732	0	0	0
18/09/2009	£ / R	2010/06/14	16.30	Put	Currency Future	3,662.0000	3,754.0000	2.512	0	0	0
18/09/2009	£ / R	2010/06/14	14.00	Call	Currency Future	438.0000	475.0000	8.447	0	0	0
18/09/2009	£ / R	2010/06/14	11.20	Call	Currency Future	1,745.0000	1,728.0000	(0.974)	0	0	0
18/09/2009	£ / R	2010/06/14	13.15	Call	Currency Future	647.0000	686.0000	6.028	0	0	0
18/09/2009	£ / R	2010/06/14	13.25	Call	Currency Future	617.0000	656.0000	6.321	0	0	0
18/09/2009	£ / R	2010/06/14	12.25	Put	Currency Future	464.0000	557.0000	20.043	0	0	0
18/09/2009	£ / R	2010/06/14	12.50	Put	Currency Future	589.0000	689.0000	16.978	0	0	0
18/09/2009	£ / R	2010/06/14	17.05	Put	Currency Future	4,368.0000	4,457.0000	2.038	0	0	0
18/09/2009	£ / R	2010/06/14	17.55	Put	Currency Future	4,842.0000	4,931.0000	1.838	0	0	0
18/09/2009	£ / R	2010/06/14	12.65	Put	Currency Future	671.0000	775.0000	15.499	0	0	0
18/09/2009	£ / R	2010/06/14	10.20	Put	Currency Future	58.0000	74.0000	27.586	0	0	0
18/09/2009	£ / R	2010/06/14	17.50	Put	Currency Future	4,794.0000	4,883.0000	1.856	0	0	0
18/09/2009	£ / R	2010/06/14	11.25	Put	Currency Future	144.0000	199.0000	38.194	0	0	0
18/09/2009	£ / R	2010/06/14	16.50	Put	Currency Future	3,849.0000	3,941.0000	2.390	0	0	0
18/09/2009	£ / R	2010/06/14	16.05	Put	Currency Future	3,429.0000	3,522.0000	2.712	0	0	0
18/09/2009	£ / R	2010/06/14	15.30	Put	Currency Future	2,745.0000	2,843.0000	3.570	0	0	0
18/09/2009	£ / R	2010/06/14	14.00	Put	Currency Future	1,629.0000	1,736.0000	6.568	0	0	0
18/09/2009	£ / R	2010/06/14	17.55	Call	Currency Future	102.0000	120.0000	17.647	0	0	0
18/09/2009	£ / R	2010/06/14	15.65	Call	Currency Future	221.0000	246.0000	11.312	0	0	0
18/09/2009	£ / R	2010/06/14	10.20	Call	Currency Future	2,667.0000	2,613.0000	(2.025)	0	0	0
18/09/2009	£ / R	2010/06/14	13.25	Put	Currency Future	1,057.0000	1,167.0000	10.407	0	0	0
18/09/2009	£ / R	2010/06/14	11.25	Call	Currency Future	1,704.0000	1,689.0000	(0.880)	0	0	0
18/09/2009	£ / R	2010/06/14	19.40	Put	Currency Future	6,635.0000	6,716.0000	1.221	0	0	0
18/09/2009	£ / R	2010/06/14	15.50	Put	Currency Future	2,925.0000	3,022.0000	3.316	0	0	0
18/09/2009	£ / R	2010/06/14	12.55	Call	Currency Future	875.0000	906.0000	3.543	0	0	0
18/09/2009	£ / R	2010/06/14	16.30	Call	Currency Future	171.0000	193.0000	12.865	0	0	0
18/09/2009	£ / R	2010/06/14	14.75	Call	Currency Future	323.0000	355.0000	9.907	0	0	0
18/09/2009	£ / R	2010/06/14	15.65	Put	Currency Future	3,061.0000	3,157.0000	3.136	0	0	0
18/09/2009	£ / R	2010/06/14	13.15	Put	Currency Future	988.0000	1,097.0000	11.032	0	0	0
18/09/2009	£ / R	2010/06/14	12.25	Call	Currency Future	1,023.0000	1,046.0000	2.248	0	0	0
18/09/2009	£ / R	2010/06/14	13.70	Put	Currency Future	1,391.0000	1,499.0000	7.764	0	0	0
18/09/2009	£ / R	2010/06/14	16.50	Call	Currency Future	159.0000	180.0000	13.208	0	0	0
18/09/2009	£ / R	2010/06/14	15.30	Call	Currency Future	255.0000	283.0000	10.980	0	0	0
18/09/2009	£ / R	2010/06/14	11.85	Call	Currency Future	1,256.0000	1,265.0000	0.717	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	£ / R	2010/06/14	15.75	Call	Currency Future	212.0000	237.0000	11.792	0	0	0
18/09/2009	£ / R	2010/06/14	17.85	Call	Currency Future	89.0000	107.0000	20.225	0	0	0
18/09/2009	£ / R	2010/06/14	14.50	Put	Currency Future	2,046.0000	2,150.0000	5.083	0	0	0
18/09/2009	£ / R	2010/06/14	11.85	Put	Currency Future	296.0000	376.0000	27.027	0	0	0
18/09/2009	£ / R	2010/06/14	14.75	Put	Currency Future	2,263.0000	2,365.0000	4.507	0	0	0
18/09/2009	£ / R	2010/06/14	11.15	Call	Currency Future	1,786.0000	1,767.0000	(1.064)	0	0	0
18/09/2009	£ / R	2010/06/14	21.55	Put	Currency Future	8,756.0000	8,829.0000	0.834	0	0	0
18/09/2009	£ / R	2010/06/14	22.10	Call	Currency Future	11.0000	14.0000	27.273	0	0	0
18/09/2009	£ / R	2010/06/14	17.85	Put	Currency Future	5,129.0000	5,218.0000	1.735	0	0	0
18/09/2009	£ / R	2010/06/14	21.95	Put	Currency Future	9,153.0000	9,226.0000	0.798	0	0	0
18/09/2009	£ / R	2010/06/14	15.50	Call	Currency Future	234.0000	261.0000	11.538	0	0	0
18/09/2009	£ / R	2010/06/14	13.85	Call	Currency Future	468.0000	506.0000	8.120	0	0	0
18/09/2009	£ / R	2010/06/14	10.85	Put	Currency Future	82.0000	123.0000	50.000	0	0	0
18/09/2009	£ / R	2010/06/14	15.75	Put	Currency Future	3,152.0000	3,248.0000	3.046	0	0	0
18/09/2009	£ / R	2010/06/14	11.15	Put	Currency Future	126.0000	178.0000	41.270	0	0	0
18/09/2009	£ / R	2010/06/14	19.55	Put	Currency Future	6,782.0000	6,862.0000	1.180	0	0	0
18/09/2009	£ / R	2010/06/14	13.70	Call	Currency Future	501.0000	539.0000	7.585	0	0	0
18/09/2009	£ / R	2010/06/14	19.85	Call	Currency Future	36.0000	45.0000	25.000	0	0	0
18/09/2009	£ / R	2010/06/14	13.95	Call	Currency Future	448.0000	485.0000	8.259	0	0	0
18/09/2009	£ / R	2010/06/14	11.50	Call	Currency Future	1,507.0000	1,501.0000	(0.398)	0	0	0
18/09/2009	£ / R	2010/06/14	19.60	Put	Currency Future	6,831.0000	6,911.0000	1.171	0	0	0
18/09/2009	£ / R	2010/06/14	9.85	Call	Currency Future	3,009.0000	2,948.0000	(2.027)	0	0	0
18/09/2009	£ / R	2010/06/14	11.35	Put	Currency Future	164.0000	223.0000	35.976	0	0	0
18/09/2009	£ / R	2010/06/14	8.15	Call	Currency Future	4,669.0000	4,602.0000	(1.435)	0	0	0
18/09/2009	£ / R	2010/06/14	14.60	Call	Currency Future	342.0000	375.0000	9.649	0	0	0
18/09/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,548.0000	1,656.0000	6.977	0	0	0
18/09/2009	£ / R	2010/06/14	11.40	Put	Currency Future	175.0000	235.0000	34.286	0	0	0
18/09/2009	£ / R	2010/06/14	10.60	Call	Currency Future	2,279.0000	2,236.0000	(1.887)	0	0	0
18/09/2009	£ / R	2010/06/14	14.15	Call	Currency Future	411.0000	447.0000	8.759	0	0	0
18/09/2009	£ / R	2010/06/14	10.85	Call	Currency Future	2,042.0000	2,012.0000	(1.469)	0	0	0
18/09/2009	£ / R	2010/06/14	9.10	Put	Currency Future	32.0000	38.0000	18.750	0	0	0
18/09/2009	£ / R	2010/06/14	8.15	Put	Currency Future	9.0000	12.0000	33.333	0	0	0
18/09/2009	£ / R	2010/06/14	13.05	Call	Currency Future	680.0000	718.0000	5.588	0	0	0
18/09/2009	£ / R	2010/06/14	14.60	Put	Currency Future	2,133.0000	2,236.0000	4.829	0	0	0
18/09/2009	£ / R	2010/06/14	13.90	Call	Currency Future	458.0000	495.0000	8.079	0	0	0
18/09/2009	£ / R	2010/06/14	18.75	Put	Currency Future	6,001.0000	6,088.0000	1.450	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	£ / R	2010/06/14	15.95	Put	Currency Future	3,336.0000	3,430.0000	2.818	0	0	0
18/09/2009	£ / R	2010/06/14	10.50	Call	Currency Future	2,376.0000	2,330.0000	(1.936)	0	0	0
18/09/2009	£ / R	2010/06/14	21.60	Put	Currency Future	8,806.0000	8,879.0000	0.829	0	0	0
18/09/2009	£ / R	2010/06/14	9.85	Put	Currency Future	50.0000	59.0000	18.000	0	0	0
18/09/2009	£ / R	2010/06/14	9.10	Call	Currency Future	3,741.0000	3,677.0000	(1.711)	0	0	0
18/09/2009	£ / R	2010/06/14	11.35	Call	Currency Future	1,624.0000	1,612.0000	(0.739)	0	0	0
18/09/2009	£ / R	2010/06/14	9.65	Call	Currency Future	3,204.0000	3,141.0000	(1.966)	0	0	0
18/09/2009	£ / R	2010/06/14	20.20	Call	Currency Future	31.0000	37.0000	19.355	0	0	0
18/09/2009	£ / R	2010/06/14	13.05	Put	Currency Future	920.0000	1,028.0000	11.739	0	0	0
18/09/2009	£ / R	2010/06/14	18.75	Call	Currency Future	61.0000	77.0000	26.230	0	0	0
18/09/2009	£ / R	2010/06/14	16.90	Put	Currency Future	4,227.0000	4,316.0000	2.106	0	0	0
18/09/2009	£ / R	2010/06/14	10.55	Call	Currency Future	2,327.0000	2,283.0000	(1.891)	0	0	0
18/09/2009	£ / R	2010/06/14	18.30	Put	Currency Future	5,564.0000	5,651.0000	1.564	0	0	0
18/09/2009	£ / R	2010/06/14	12.15	Call	Currency Future	1,077.0000	1,098.0000	1.950	0	0	0
18/09/2009	£ / R	2010/06/14	15.10	Call	Currency Future	278.0000	307.0000	10.432	0	0	0
18/09/2009	£ / R	2010/06/14	9.35	Call	Currency Future	3,497.0000	3,433.0000	(1.830)	0	0	0
18/09/2009	£ / R	2010/06/14	9.40	Call	Currency Future	3,448.0000	3,384.0000	(1.856)	0	0	0
18/09/2009	£ / R	2010/06/14	22.20	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
18/09/2009	£ / R	2010/06/14	15.95	Call	Currency Future	196.0000	220.0000	12.245	0	0	0
18/09/2009	£ / R	2010/06/14	18.40	Call	Currency Future	70.0000	87.0000	24.286	0	0	0
18/09/2009	£ / R	2010/06/14	17.30	Put	Currency Future	4,604.0000	4,693.0000	1.933	0	0	0
18/09/2009	£ / R	2010/06/14	14.15	Put	Currency Future	1,751.0000	1,858.0000	6.111	0	0	0
18/09/2009	£ / R	2010/06/14	10.35	Put	Currency Future	62.0000	82.0000	32.258	0	0	0
18/09/2009	£ / R	2010/06/14	9.65	Put	Currency Future	44.0000	52.0000	18.182	0	0	0
18/09/2009	£ / R	2010/06/14	9.15	Put	Currency Future	33.0000	39.0000	18.182	0	0	0
18/09/2009	£ / R	2010/06/14	13.80	Call	Currency Future	479.0000	517.0000	7.933	0	0	0
18/09/2009	£ / R	2010/06/14	11.40	Call	Currency Future	1,584.0000	1,575.0000	(0.568)	0	0	0
18/09/2009	£ / R	2010/06/14	17.10	Call	Currency Future	125.0000	144.0000	15.200	0	0	0
18/09/2009	£ / R	2010/06/14	9.35	Put	Currency Future	37.0000	44.0000	18.919	0	0	0
18/09/2009	£ / R	2010/06/14	17.50	Call	Currency Future	104.0000	123.0000	18.269	0	0	12,446
18/09/2009	£ / R	2010/06/14	13.50	Put	Currency Future	1,239.0000	1,348.0000	8.797	0	0	0
18/09/2009	£ / R	2010/06/14	13.80	Put	Currency Future	1,469.0000	1,577.0000	7.352	0	0	0
18/09/2009	£ / R	2010/06/14	18.40	Put	Currency Future	5,661.0000	5,748.0000	1.537	0	0	0
18/09/2009	£ / R	2010/06/14	21.60	Call	Currency Future	15.0000	18.0000	20.000	0	0	0
18/09/2009	£ / R	2010/06/14	15.10	Put	Currency Future	2,568.0000	2,667.0000	3.855	0	0	0
18/09/2009	£ / R	2010/06/14	10.35	Call	Currency Future	2,521.0000	2,471.0000	(1.983)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	£ / R	2010/06/14	8.75	Put	Currency Future	25.0000	31.0000	24.000	0	0	0
18/09/2009	£ / R	2010/06/14	15.90	Call	Currency Future	200.0000	224.0000	12.000	0	0	0
18/09/2009	£ / R	2010/06/14	19.90	Put	Currency Future	7,126.0000	7,204.0000	1.095	0	0	0
18/09/2009	£ / R	2010/06/14	18.30	Call	Currency Future	73.0000	91.0000	24.658	0	0	0
18/09/2009	£ / R	2010/06/14	16.75	Call	Currency Future	145.0000	165.0000	13.793	0	0	0
18/09/2009	£ / R	2010/06/14	18.50	Call	Currency Future	67.0000	84.0000	25.373	0	0	0
18/09/2009	£ / R	2010/06/14	16.45	Call	Currency Future	162.0000	183.0000	12.963	0	0	0
18/09/2009	£ / R	2010/06/14	13.50	Call	Currency Future	549.0000	587.0000	6.922	0	0	0
18/09/2009	£ / R	2010/06/14	8.75	Call	Currency Future	4,084.0000	4,021.0000	(1.543)	0	0	0
18/09/2009	£ / R	2010/06/14	15.90	Put	Currency Future	3,290.0000	3,385.0000	2.888	0	0	0
18/09/2009	£ / R	2010/06/14	10.50	Put	Currency Future	66.0000	91.0000	37.879	0	0	0
18/09/2009	£ / R	2010/06/14	12.30	Put	Currency Future	487.0000	582.0000	19.507	0	0	0
18/09/2009	£ / R	2010/06/14	16.75	Put	Currency Future	4,086.0000	4,176.0000	2.203	0	0	0
18/09/2009	£ / R	2010/06/14	17.45	Call	Currency Future	106.0000	125.0000	17.925	0	0	0
18/09/2009	£ / R	2010/06/14	17.90	Call	Currency Future	87.0000	105.0000	20.690	0	0	0
18/09/2009	£ / R	2010/06/14	19.90	Call	Currency Future	36.0000	43.0000	19.444	0	0	0
18/09/2009	£ / R	2010/06/14	9.00	Call	Currency Future	3,840.0000	3,775.0000	(1.693)	0	0	0
18/09/2009	£ / R	2010/06/14	17.75	Call	Currency Future	93.0000	111.0000	19.355	0	0	0
18/09/2009	£ / R	2010/06/14	9.05	Call	Currency Future	3,791.0000	3,726.0000	(1.715)	0	0	0
18/09/2009	£ / R	2010/06/14	13.10	Put	Currency Future	954.0000	1,062.0000	11.321	0	0	0
18/09/2009	£ / R	2010/06/14	16.45	Put	Currency Future	3,802.0000	3,894.0000	2.420	0	0	0
18/09/2009	£ / R	2010/06/14	17.90	Put	Currency Future	5,177.0000	5,266.0000	1.719	0	0	0
18/09/2009	£ / R	2010/06/14	15.40	Put	Currency Future	2,835.0000	2,932.0000	3.422	0	0	0
18/09/2009	£ / R	2010/06/14	17.40	Put	Currency Future	4,699.0000	4,788.0000	1.894	0	0	0
18/09/2009	£ / R	2010/06/14	16.90	Call	Currency Future	136.0000	156.0000	14.706	0	0	0
18/09/2009	£ / R	2010/06/14	10.55	Put	Currency Future	68.0000	94.0000	38.235	0	0	0
18/09/2009	£ / R	2010/06/14	19.00	Call	Currency Future	54.0000	68.0000	25.926	0	0	0
18/09/2009	£ / R	2010/06/14	17.40	Call	Currency Future	109.0000	127.0000	16.514	0	0	0
18/09/2009	£ / R	2010/06/14	19.05	Call	Currency Future	53.0000	66.0000	24.528	0	0	0
18/09/2009	£ / R	2010/06/14	22.20	Put	Currency Future	9,401.0000	9,474.0000	0.777	0	0	0
18/09/2009	£ / R	2010/06/14	21.90	Put	Currency Future	9,103.0000	9,176.0000	0.802	0	0	0
18/09/2009	£ / R	2010/06/14	12.40	Put	Currency Future	537.0000	635.0000	18.250	0	0	0
18/09/2009	£ / R	2010/06/14	10.75	Call	Currency Future	2,134.0000	2,097.0000	(1.734)	0	0	0
18/09/2009	£ / R	2010/06/14	9.05	Put	Currency Future	31.0000	37.0000	19.355	0	0	0
18/09/2009	£ / R	2010/06/14	20.20	Put	Currency Future	7,421.0000	7,498.0000	1.038	0	0	0
18/09/2009	£ / R	2010/06/14	21.90	Call	Currency Future	13.0000	15.0000	15.385	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	£ / R	2010/06/14	15.40	Call	Currency Future	244.0000	272.0000	11.475	0	0	0
18/09/2009	£ / R	2010/06/14	17.75	Put	Currency Future	5,033.0000	5,122.0000	1.768	0	0	0
18/09/2009	£ / R	2010/06/14	10.70	Call	Currency Future	2,182.0000	2,143.0000	(1.787)	0	0	0
18/09/2009	£ / R	2010/06/14	10.15	Call	Currency Future	2,716.0000	2,661.0000	(2.025)	0	0	0
18/09/2009	£ / R	2010/06/14	13.40	Call	Currency Future	575.0000	614.0000	6.783	0	0	12,446
18/09/2009	£ / R	2010/06/14	16.40	Put	Currency Future	3,755.0000	3,847.0000	2.450	0	0	0
18/09/2009	£ / R	2010/06/14	10.70	Put	Currency Future	73.0000	104.0000	42.466	0	0	0
18/09/2009	£ / R	2010/06/14	9.50	Call	Currency Future	3,350.0000	3,287.0000	(1.881)	0	0	0
18/09/2009	£ / R	2010/06/14	11.70	Call	Currency Future	1,359.0000	1,360.0000	0.074	0	0	0
18/09/2009	£ / R	2010/06/14	13.10	Call	Currency Future	663.0000	702.0000	5.882	0	0	0
18/09/2009	£ / R	2010/06/14	9.70	Put	Currency Future	46.0000	53.0000	15.217	0	0	0
18/09/2009	£ / R	2010/06/14	19.05	Put	Currency Future	6,293.0000	6,377.0000	1.335	0	0	0
18/09/2009	£ / R	2010/06/14	13.65	Call	Currency Future	512.0000	551.0000	7.617	0	0	0
18/09/2009	£ / R	2010/06/14	10.90	Put	Currency Future	89.0000	131.0000	47.191	0	0	0
18/09/2009	£ / R	2010/06/14	9.95	Call	Currency Future	2,911.0000	2,852.0000	(2.027)	0	0	0
18/09/2009	£ / R	2010/06/14	9.70	Call	Currency Future	3,155.0000	3,093.0000	(1.965)	0	0	0
18/09/2009	£ / R	2010/06/14	12.45	Put	Currency Future	563.0000	661.0000	17.407	0	0	0
18/09/2009	£ / R	2010/06/14	21.05	Put	Currency Future	8,261.0000	8,335.0000	0.896	0	0	0
18/09/2009	£ / R	2010/06/14	13.65	Put	Currency Future	1,352.0000	1,461.0000	8.062	0	0	0
18/09/2009	£ / R	2010/06/14	9.50	Put	Currency Future	41.0000	48.0000	17.073	0	0	0
18/09/2009	£ / R	2010/06/14	19.00	Put	Currency Future	6,244.0000	6,329.0000	1.361	0	0	0
18/09/2009	£ / R	2010/06/14	15.45	Call	Currency Future	239.0000	266.0000	11.297	0	0	0
18/09/2009	£ / R	2010/06/14	14.40	Call	Currency Future	371.0000	405.0000	9.164	0	0	8,032
18/09/2009	£ / R	2010/06/14	21.05	Call	Currency Future	21.0000	24.0000	14.286	0	0	0
18/09/2009	£ / R	2010/06/14	19.35	Put	Currency Future	6,586.0000	6,668.0000	1.245	0	0	0
18/09/2009	£ / R	2010/06/14	10.70	Call	Currency Future	2,182.0000	2,143.0000	(1.787)	0	0	0
18/09/2009	£ / R	2010/06/14	12.40	Call	Currency Future	947.0000	974.0000	2.851	0	0	0
18/09/2009	£ / R	2010/06/14	21.00	Call	Currency Future	21.0000	25.0000	19.048	0	0	0
18/09/2009	£ / R	2010/06/14	9.95	Put	Currency Future	52.0000	63.0000	21.154	0	0	0
18/09/2009	£ / R	2010/06/14	13.40	Put	Currency Future	1,165.0000	1,274.0000	9.356	0	0	0
18/09/2009	£ / R	2010/06/14	21.35	Call	Currency Future	17.0000	21.0000	23.529	0	0	0
18/09/2009	£ / R	2010/06/14	21.00	Put	Currency Future	8,212.0000	8,285.0000	0.889	0	0	0
18/09/2009	£ / R	2010/06/14	17.45	Put	Currency Future	4,747.0000	4,836.0000	1.875	0	0	0
18/09/2009	£ / R	2010/06/14	11.05	Call	Currency Future	1,870.0000	1,847.0000	(1.230)	0	0	0
18/09/2009	£ / R	2010/06/14	12.45	Call	Currency Future	922.0000	951.0000	3.145	0	0	8,032
18/09/2009	£ / R	2010/06/14	13.60	Call	Currency Future	524.0000	562.0000	7.252	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	£ / R	2010/06/14	10.00	Call	Currency Future	2,863.0000	2,804.0000	(2.061)	0	0	0
18/09/2009	£ / R	2010/06/14	9.00	Put	Currency Future	30.0000	36.0000	20.000	0	0	0
18/09/2009	£ / R	2010/06/14	10.95	Call	Currency Future	1,955.0000	1,929.0000	(1.330)	0	0	0
18/09/2009	£ / R	2010/06/14	10.15	Put	Currency Future	57.0000	72.0000	26.316	0	0	0
18/09/2009	£ / R	2010/06/14	14.40	Put	Currency Future	1,961.0000	2,066.0000	5.354	0	0	0
18/09/2009	£ / R	2010/06/14	13.70	Put	Currency Future	1,391.0000	1,499.0000	7.764	0	0	0
18/09/2009	£ / R	2010/06/14	10.00	Put	Currency Future	53.0000	65.0000	22.642	0	0	0
18/09/2009	£ / R	2010/06/14	15.45	Put	Currency Future	2,880.0000	2,977.0000	3.368	0	0	0
18/09/2009	£ / R	2010/06/14	11.70	Put	Currency Future	249.0000	321.0000	28.916	0	0	0
18/09/2009	£ / R	2010/06/14	13.60	Put	Currency Future	1,314.0000	1,423.0000	8.295	0	0	0
18/09/2009	£ / R	2010/06/14	15.20	Put	Currency Future	2,656.0000	2,755.0000	3.727	0	0	0
18/09/2009	£ / R	2010/06/14	10.95	Put	Currency Future	95.0000	139.0000	46.316	0	0	0
18/09/2009	£ / R	2010/06/14	13.90	Call	Currency Future	458.0000	495.0000	8.079	0	0	0
18/09/2009	£ / R	2010/06/14	11.00	Call	Currency Future	1,912.0000	1,888.0000	(1.255)	0	0	0
18/09/2009	£ / R	2010/06/14	17.10	Put	Currency Future	4,415.0000	4,504.0000	2.016	0	0	0
18/09/2009	£ / R	2010/06/14	11.95	Put	Currency Future	334.0000	418.0000	25.150	0	0	0
18/09/2009	£ / R	2010/06/14	15.20	Call	Currency Future	266.0000	294.0000	10.526	0	0	0
18/09/2009	£ / R	2010/06/14	12.00	Call	Currency Future	1,164.0000	1,179.0000	1.289	0	0	0
18/09/2009	£ / R	2010/06/14	16.65	Put	Currency Future	3,991.0000	4,082.0000	2.280	0	0	0
18/09/2009	£ / R	2010/06/14	9.15	Call	Currency Future	3,692.0000	3,629.0000	(1.706)	0	0	0
18/09/2009	£ / R	2010/06/14	11.95	Call	Currency Future	1,194.0000	1,207.0000	1.089	0	0	0
18/09/2009	£ / R	2010/06/14	16.20	Call	Currency Future	178.0000	200.0000	12.360	0	0	0
18/09/2009	£ / R	2010/06/14	13.70	Call	Currency Future	501.0000	539.0000	7.585	0	0	0
18/09/2009	£ / R	2010/06/14	12.00	Put	Currency Future	354.0000	439.0000	24.011	0	0	0
18/09/2009	£ / R	2010/06/14	12.95	Put	Currency Future	854.0000	962.0000	12.646	0	0	0
18/09/2009	£ / R	2010/06/14	11.00	Put	Currency Future	103.0000	148.0000	43.689	0	0	0
18/09/2009	£ / R	2010/06/14	12.15	Put	Currency Future	418.0000	508.0000	21.531	0	0	0
18/09/2009	£ / R	2010/06/14	21.15	Call	Currency Future	20.0000	23.0000	15.000	0	0	0
18/09/2009	£ / R	2010/06/14	12.95	Call	Currency Future	714.0000	751.0000	5.182	0	0	0
18/09/2009	£ / R	2010/06/14	17.65	Call	Currency Future	97.0000	116.0000	19.588	0	0	0
18/09/2009	£ / R	2010/06/14	15.15	Call	Currency Future	272.0000	300.0000	10.294	0	0	0
18/09/2009	£ / R	2010/06/14	18.45	Call	Currency Future	69.0000	86.0000	24.638	0	0	0
18/09/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,548.0000	1,656.0000	6.977	0	0	0
18/09/2009	£ / R	2010/06/14	15.20	Call	Currency Future	266.0000	294.0000	10.526	0	0	0
18/09/2009	£ / R	2010/06/14	17.65	Put	Currency Future	4,938.0000	5,026.0000	1.782	0	0	0
18/09/2009	£ / R	2010/06/14	21.15	Put	Currency Future	8,360.0000	8,433.0000	0.873	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	£ / R 2010/06/14	21.85	Put	Currency Future	9,054.0000	9,126.0000	0.795	0	0	0
18/09/2009	£ / R 2010/06/14	11.75	Call	Currency Future	1,323.0000	1,326.0000	0.227	0	0	0
18/09/2009	£ / R 2010/06/14	21.35	Put	Currency Future	8,558.0000	8,631.0000	0.853	0	0	0
18/09/2009	£ / R 2010/06/14	12.70	Call	Currency Future	810.0000	844.0000	4.198	0	0	0
18/09/2009	£ / R 2010/06/14	16.65	Call	Currency Future	151.0000	171.0000	13.245	0	0	0
18/09/2009	£ / R 2010/06/14	15.15	Put	Currency Future	2,612.0000	2,711.0000	3.790	0	0	0
18/09/2009	£ / R 2010/06/14	21.85	Call	Currency Future	13.0000	16.0000	23.077	0	0	0
18/09/2009	£ / R 2010/06/14	18.20	Put	Currency Future	5,467.0000	5,555.0000	1.610	0	0	0
18/09/2009	£ / R 2010/06/14	20.75	Put	Currency Future	7,965.0000	8,039.0000	0.929	0	0	0
18/09/2009	£ / R 2010/06/14	19.25	Put	Currency Future	6,488.0000	6,571.0000	1.279	0	0	0
18/09/2009	£ / R 2010/06/14	20.75	Call	Currency Future	24.0000	28.0000	16.667	0	0	0
18/09/2009	£ / R 2010/06/14	14.25	Call	Currency Future	394.0000	430.0000	9.137	0	0	0
18/09/2009	£ / R 2010/06/14	12.70	Put	Currency Future	700.0000	804.0000	14.857	0	0	0
18/09/2009	£ / R 2010/06/14	19.25	Call	Currency Future	48.0000	60.0000	25.000	0	0	0
18/09/2009	£ / R 2010/06/14	18.55	Put	Currency Future	5,806.0000	5,893.0000	1.498	0	0	0
18/09/2009	£ / R 2010/06/14	9.25	Call	Currency Future	3,594.0000	3,531.0000	(1.753)	0	0	0
18/09/2009	£ / R 2010/06/14	14.25	Put	Currency Future	1,835.0000	1,940.0000	5.722	0	0	0
18/09/2009	£ / R 2010/06/14	11.70	Call	Currency Future	1,359.0000	1,360.0000	0.074	0	0	0
18/09/2009	£ / R 2010/06/14	12.05	Put	Currency Future	375.0000	462.0000	23.200	0	0	0
18/09/2009	£ / R 2010/06/14	9.25	Put	Currency Future	35.0000	41.0000	17.143	0	0	0
18/09/2009	£ / R 2010/06/14	11.70	Put	Currency Future	249.0000	321.0000	28.916	0	0	0
18/09/2009	£ / R 2010/06/14	12.05	Call	Currency Future	1,134.0000	1,151.0000	1.499	0	0	0
18/09/2009	£ / R 2010/06/14	21.25	Put	Currency Future	8,459.0000	8,532.0000	0.863	0	0	0
18/09/2009	£ / R 2010/06/14	10.70	Put	Currency Future	73.0000	104.0000	42.466	0	0	0
18/09/2009	£ / R 2010/06/14	11.05	Put	Currency Future	110.0000	158.0000	43.636	0	0	0
18/09/2009	£ / R 2010/06/14	19.35	Call	Currency Future	46.0000	57.0000	23.913	0	0	0
18/09/2009	£ / R 2010/06/14	14.10	Call	Currency Future	420.0000	456.0000	8.571	0	0	0
18/09/2009	£ / R 2010/06/14	15.55	Call	Currency Future	230.0000	256.0000	11.304	0	0	0
18/09/2009	£ / R 2010/06/14	21.25	Call	Currency Future	18.0000	22.0000	22.222	0	0	0
18/09/2009	£ / R 2010/06/14	18.50	Put	Currency Future	5,758.0000	5,845.0000	1.511	0	0	0
18/09/2009	£ / R 2010/06/14	16.55	Call	Currency Future	156.0000	177.0000	13.462	0	0	0
18/09/2009	£ / R 2010/06/14	14.10	Put	Currency Future	1,710.0000	1,817.0000	6.257	0	0	0
18/09/2009	£ / R 2010/06/14	15.55	Put	Currency Future	2,970.0000	3,067.0000	3.266	0	0	0
18/09/2009	£ / R 2010/06/14	18.55	Call	Currency Future	66.0000	83.0000	25.758	0	0	0
18/09/2009	£ / R 2010/06/14	16.55	Put	Currency Future	3,897.0000	3,988.0000	2.335	0	0	0
18/09/2009	£ / R 2010/06/14	21.10	Put	Currency Future	8,310.0000	8,384.0000	0.890	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	£ / R	2010/06/14	21.10	Call	Currency Future	20.0000	23.0000	15.000	0	0	0
18/09/2009	£ / R	2010/06/14	19.15	Put	Currency Future	6,391.0000	6,474.0000	1.299	0	0	0
18/09/2009	£ / R	2010/06/14	19.15	Call	Currency Future	50.0000	63.0000	26.000	0	0	0
18/09/2009	£ / R	2010/06/14	19.85	Put	Currency Future	7,077.0000	7,155.0000	1.102	0	0	0
18/09/2009	£ / R	2010/06/14	19.30	Call	Currency Future	47.0000	59.0000	25.532	0	0	0
18/09/2009	£ / R	2010/06/14	18.45	Put	Currency Future	5,709.0000	5,796.0000	1.524	0	0	0
18/09/2009	£ / R	2010/06/14	10.05	Put	Currency Future	54.0000	67.0000	24.074	0	0	0
18/09/2009	£ / R	2010/06/14	11.90	Call	Currency Future	1,224.0000	1,236.0000	0.980	0	0	0
18/09/2009	£ / R	2010/06/14	18.25	Call	Currency Future	75.0000	92.0000	22.667	0	0	0
18/09/2009	£ / R	2010/06/14	12.90	Put	Currency Future	822.0000	929.0000	13.017	0	0	0
18/09/2009	£ / R	2010/06/14	18.20	Call	Currency Future	76.0000	94.0000	23.684	0	0	0
18/09/2009	£ / R	2010/06/14	18.25	Put	Currency Future	5,515.0000	5,603.0000	1.596	0	0	0
18/09/2009	£ / R	2010/06/14	16.20	Put	Currency Future	3,568.0000	3,661.0000	2.607	0	0	0
18/09/2009	£ / R	2010/06/14	9.90	Call	Currency Future	2,960.0000	2,900.0000	(2.027)	0	0	0
18/09/2009	£ / R	2010/06/14	17.20	Call	Currency Future	119.0000	138.0000	15.966	0	0	0
18/09/2009	£ / R	2010/06/14	9.90	Put	Currency Future	51.0000	61.0000	19.608	0	0	0
18/09/2009	£ / R	2010/06/14	11.90	Put	Currency Future	315.0000	397.0000	26.032	0	0	0
18/09/2009	£ / R	2010/06/14	12.90	Call	Currency Future	731.0000	769.0000	5.198	0	0	0
18/09/2009	£ / R	2010/06/14	21.30	Put	Currency Future	8,508.0000	8,582.0000	0.870	0	0	0
18/09/2009	£ / R	2010/06/14	19.30	Put	Currency Future	6,537.0000	6,619.0000	1.254	0	0	0
18/09/2009	£ / R	2010/06/14	21.30	Call	Currency Future	18.0000	21.0000	16.667	0	0	0
18/09/2009	£ / R	2010/06/14	17.20	Put	Currency Future	4,509.0000	4,599.0000	1.996	0	0	0
18/09/2009	£ / R	2010/06/14	9.30	Call	Currency Future	3,546.0000	3,482.0000	(1.805)	0	0	0
18/09/2009	£ / R	2010/06/14	15.25	Put	Currency Future	2,701.0000	2,799.0000	3.628	0	0	0
18/09/2009	£ / R	2010/06/14	15.20	Put	Currency Future	2,656.0000	2,755.0000	3.727	0	0	0
18/09/2009	£ / R	2010/06/14	9.30	Put	Currency Future	36.0000	43.0000	19.444	0	0	0
18/09/2009	£ / R	2010/06/14	12.75	Put	Currency Future	729.0000	834.0000	14.403	0	0	0
18/09/2009	£ / R	2010/06/14	12.75	Call	Currency Future	789.0000	824.0000	4.436	0	0	0
18/09/2009	£ / R	2010/06/14	11.75	Put	Currency Future	263.0000	337.0000	28.137	0	0	0
18/09/2009	£ / R	2010/06/14	16.25	Call	Currency Future	174.0000	197.0000	13.218	0	0	0
18/09/2009	£ / R	2010/06/14	16.25	Put	Currency Future	3,615.0000	3,707.0000	2.545	0	0	0
18/09/2009	£ / R	2010/06/14	15.25	Call	Currency Future	260.0000	289.0000	11.154	0	0	0
18/09/2009	£ / R	2010/06/14	17.25	Put	Currency Future	4,557.0000	4,646.0000	1.953	0	0	0
18/09/2009	£ / R	2010/06/14	17.25	Call	Currency Future	116.0000	135.0000	16.379	0	0	0
18/09/2009	£ / R	2010/06/14	10.05	Call	Currency Future	2,814.0000	2,756.0000	(2.061)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	€ / R	2009/12/14			Currency Future	11.0569	11.1467	0.812	11.1300	11.1100	30,743
18/09/2009	€ / R	2009/12/14	19.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	€ / R	2009/12/14	7.65	Call	Currency Future	3,410.0000	3,497.0000	2.551	0	0	0
18/09/2009	€ / R	2009/12/14	10.15	Call	Currency Future	966.0000	1,042.0000	7.867	0	0	0
18/09/2009	€ / R	2009/12/14	14.70	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
18/09/2009	€ / R	2009/12/14	13.55	Call	Currency Future	25.0000	29.0000	16.000	0	0	0
18/09/2009	€ / R	2009/12/14	17.60	Put	Currency Future	6,545.0000	6,455.0000	(1.375)	0	0	0
18/09/2009	€ / R	2009/12/14	19.05	Put	Currency Future	7,994.0000	7,904.0000	(1.126)	0	0	0
18/09/2009	€ / R	2009/12/14	11.30	Call	Currency Future	265.0000	298.0000	12.453	0	0	0
18/09/2009	€ / R	2009/12/14	9.05	Call	Currency Future	2,025.0000	2,112.0000	4.296	0	0	0
18/09/2009	€ / R	2009/12/14	7.65	Put	Currency Future	3.0000	0.0000	(100.000)	0	0	0
18/09/2009	€ / R	2009/12/14	9.15	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
18/09/2009	€ / R	2009/12/14	15.70	Put	Currency Future	4,649.0000	4,560.0000	(1.914)	0	0	0
18/09/2009	€ / R	2009/12/14	11.25	Put	Currency Future	475.0000	419.0000	(11.789)	0	0	0
18/09/2009	€ / R	2009/12/14	13.60	Put	Currency Future	2,568.0000	2,481.0000	(3.388)	0	0	0
18/09/2009	€ / R	2009/12/14	19.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	€ / R	2009/12/14	19.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	€ / R	2009/12/14	8.05	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
18/09/2009	€ / R	2009/12/14	8.65	Call	Currency Future	2,417.0000	2,505.0000	3.641	0	0	0
18/09/2009	€ / R	2009/12/14	10.15	Put	Currency Future	59.0000	46.0000	(22.034)	0	0	0
18/09/2009	€ / R	2009/12/14	15.70	Call	Currency Future	6.0000	6.0000	-	0	0	0
18/09/2009	€ / R	2009/12/14	13.55	Put	Currency Future	2,519.0000	2,432.0000	(3.454)	0	0	0
18/09/2009	€ / R	2009/12/14	19.60	Put	Currency Future	8,544.0000	8,454.0000	(1.053)	0	0	0
18/09/2009	€ / R	2009/12/14	7.05	Call	Currency Future	4,008.0000	4,097.0000	2.221	0	0	0
18/09/2009	€ / R	2009/12/14	8.05	Call	Currency Future	3,011.0000	3,099.0000	2.923	0	0	0
18/09/2009	€ / R	2009/12/14	8.65	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
18/09/2009	€ / R	2009/12/14	19.85	Put	Currency Future	8,794.0000	8,704.0000	(1.023)	0	0	0
18/09/2009	€ / R	2009/12/14	9.15	Call	Currency Future	1,926.0000	2,014.0000	4.569	0	0	0
18/09/2009	€ / R	2009/12/14	10.70	Put	Currency Future	196.0000	166.0000	(15.306)	0	0	0
18/09/2009	€ / R	2009/12/14	11.25	Call	Currency Future	282.0000	316.0000	12.057	0	0	0
18/09/2009	€ / R	2009/12/14	13.65	Call	Currency Future	23.0000	26.0000	13.043	0	0	0
18/09/2009	€ / R	2009/12/14	17.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
18/09/2009	€ / R	2009/12/14	7.05	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
18/09/2009	€ / R	2009/12/14	11.30	Put	Currency Future	509.0000	451.0000	(11.395)	0	0	0
18/09/2009	€ / R	2009/12/14	15.60	Put	Currency Future	4,549.0000	4,460.0000	(1.956)	0	0	0
18/09/2009	€ / R	2009/12/14	10.05	Call	Currency Future	1,052.0000	1,138.0000	8.175	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	€ / R 2009/12/14	15.65	Put	Currency Future	4,599.0000	4,510.0000	(1.935)	0	0	0
18/09/2009	€ / R 2009/12/14	19.85	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
18/09/2009	€ / R 2009/12/14	7.15	Call	Currency Future	3,908.0000	3,997.0000	2.277	0	0	0
18/09/2009	€ / R 2009/12/14	14.70	Put	Currency Future	3,654.0000	3,565.0000	(2.436)	0	0	0
18/09/2009	€ / R 2009/12/14	12.20	Put	Currency Future	1,237.0000	1,159.0000	(6.306)	0	0	0
18/09/2009	€ / R 2009/12/14	19.75	Put	Currency Future	8,694.0000	8,604.0000	(1.035)	0	0	0
18/09/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,617.0000	2,530.0000	(3.324)	0	0	0
18/09/2009	€ / R 2009/12/14	19.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	€ / R 2009/12/14	11.20	Call	Currency Future	299.0000	335.0000	12.040	0	0	0
18/09/2009	€ / R 2009/12/14	11.50	Call	Currency Future	209.0000	235.0000	12.440	0	0	0
18/09/2009	€ / R 2009/12/14	19.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	€ / R 2009/12/14	8.60	Call	Currency Future	2,466.0000	2,555.0000	3.609	0	0	0
18/09/2009	€ / R 2009/12/14	19.10	Put	Currency Future	8,044.0000	7,954.0000	(1.119)	0	0	0
18/09/2009	€ / R 2009/12/14	10.05	Put	Currency Future	45.0000	41.0000	(8.889)	0	0	0
18/09/2009	€ / R 2009/12/14	16.00	Put	Currency Future	4,948.0000	4,858.0000	(1.819)	0	0	0
18/09/2009	€ / R 2009/12/14	8.15	Call	Currency Future	2,912.0000	3,001.0000	3.056	0	0	0
18/09/2009	€ / R 2009/12/14	10.70	Call	Currency Future	553.0000	613.0000	10.850	0	0	0
18/09/2009	€ / R 2009/12/14	12.20	Call	Currency Future	94.0000	106.0000	12.766	0	0	13,679
18/09/2009	€ / R 2009/12/14	13.60	Call	Currency Future	24.0000	27.0000	12.500	0	0	0
18/09/2009	€ / R 2009/12/14	7.00	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
18/09/2009	€ / R 2009/12/14	11.50	Put	Currency Future	652.0000	589.0000	(9.663)	0	0	0
18/09/2009	€ / R 2009/12/14	9.60	Put	Currency Future	29.0000	26.0000	(10.345)	0	0	0
18/09/2009	€ / R 2009/12/14	7.10	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
18/09/2009	€ / R 2009/12/14	16.05	Call	Currency Future	5.0000	5.0000	-	0	0	0
18/09/2009	€ / R 2009/12/14	15.65	Call	Currency Future	6.0000	6.0000	-	0	0	0
18/09/2009	€ / R 2009/12/14	8.15	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
18/09/2009	€ / R 2009/12/14	8.70	Call	Currency Future	2,368.0000	2,456.0000	3.716	0	0	0
18/09/2009	€ / R 2009/12/14	13.50	Call	Currency Future	27.0000	30.0000	11.111	0	0	0
18/09/2009	€ / R 2009/12/14	19.00	Put	Currency Future	7,944.0000	7,854.0000	(1.133)	0	0	0
18/09/2009	€ / R 2009/12/14	17.15	Put	Currency Future	6,096.0000	6,006.0000	(1.476)	0	0	0
18/09/2009	€ / R 2009/12/14	17.10	Put	Currency Future	6,046.0000	5,956.0000	(1.489)	0	0	0
18/09/2009	€ / R 2009/12/14	15.05	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
18/09/2009	€ / R 2009/12/14	9.65	Call	Currency Future	1,437.0000	1,524.0000	6.054	0	0	0
18/09/2009	€ / R 2009/12/14	15.15	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
18/09/2009	€ / R 2009/12/14	9.70	Call	Currency Future	1,388.0000	1,475.0000	6.268	0	0	0
18/09/2009	€ / R 2009/12/14	11.15	Put	Currency Future	410.0000	358.0000	(12.683)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	€ / R 2009/12/14	19.75	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
18/09/2009	€ / R 2009/12/14	13.50	Put	Currency Future	2,470.0000	2,383.0000	(3.522)	0	0	0
18/09/2009	€ / R 2009/12/14	7.00	Call	Currency Future	4,058.0000	4,147.0000	2.193	0	0	0
18/09/2009	€ / R 2009/12/14	11.85	Call	Currency Future	139.0000	157.0000	12.950	0	0	0
18/09/2009	€ / R 2009/12/14	8.60	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
18/09/2009	€ / R 2009/12/14	15.05	Put	Currency Future	4,002.0000	3,913.0000	(2.224)	0	0	0
18/09/2009	€ / R 2009/12/14	9.65	Put	Currency Future	30.0000	27.0000	(10.000)	0	0	0
18/09/2009	€ / R 2009/12/14	19.90	Put	Currency Future	8,844.0000	8,754.0000	(1.018)	0	0	0
18/09/2009	€ / R 2009/12/14	7.15	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
18/09/2009	€ / R 2009/12/14	10.80	Put	Currency Future	234.0000	201.0000	(14.103)	0	0	0
18/09/2009	€ / R 2009/12/14	17.75	Put	Currency Future	6,695.0000	6,605.0000	(1.344)	0	0	0
18/09/2009	€ / R 2009/12/14	13.70	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
18/09/2009	€ / R 2009/12/14	17.00	Call	Currency Future	3.0000	3.0000	-	0	0	0
18/09/2009	€ / R 2009/12/14	11.85	Put	Currency Future	932.0000	860.0000	(7.725)	0	0	0
18/09/2009	€ / R 2009/12/14	11.35	Call	Currency Future	250.0000	281.0000	12.400	0	0	0
18/09/2009	€ / R 2009/12/14	19.15	Put	Currency Future	8,094.0000	8,004.0000	(1.112)	0	0	0
18/09/2009	€ / R 2009/12/14	9.60	Call	Currency Future	1,485.0000	1,573.0000	5.926	0	0	0
18/09/2009	€ / R 2009/12/14	7.10	Call	Currency Future	3,958.0000	4,047.0000	2.249	0	0	0
18/09/2009	€ / R 2009/12/14	9.05	Put	Currency Future	18.0000	15.0000	(16.667)	0	0	0
18/09/2009	€ / R 2009/12/14	16.00	Call	Currency Future	5.0000	5.0000	-	0	0	0
18/09/2009	€ / R 2009/12/14	19.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	€ / R 2009/12/14	15.15	Put	Currency Future	4,102.0000	4,013.0000	(2.170)	0	0	0
18/09/2009	€ / R 2009/12/14	14.80	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
18/09/2009	€ / R 2009/12/14	14.60	Call	Currency Future	12.0000	13.0000	8.333	0	0	12,744
18/09/2009	€ / R 2009/12/14	17.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
18/09/2009	€ / R 2009/12/14	13.70	Put	Currency Future	2,666.0000	2,579.0000	(3.263)	0	0	0
18/09/2009	€ / R 2009/12/14	17.00	Put	Currency Future	5,946.0000	5,856.0000	(1.514)	0	0	0
18/09/2009	€ / R 2009/12/14	11.40	Put	Currency Future	579.0000	518.0000	(10.535)	0	0	0
18/09/2009	€ / R 2009/12/14	15.60	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
18/09/2009	€ / R 2009/12/14	17.10	Call	Currency Future	3.0000	3.0000	-	0	0	0
18/09/2009	€ / R 2009/12/14	16.05	Put	Currency Future	4,998.0000	4,908.0000	(1.801)	0	0	0
18/09/2009	€ / R 2009/12/14	8.00	Put	Currency Future	4.0000	2.0000	(50.000)	0	0	0
18/09/2009	€ / R 2009/12/14	17.90	Put	Currency Future	6,845.0000	6,755.0000	(1.315)	0	0	0
18/09/2009	€ / R 2009/12/14	14.80	Put	Currency Future	3,754.0000	3,665.0000	(2.371)	0	0	0
18/09/2009	€ / R 2009/12/14	11.15	Call	Currency Future	317.0000	355.0000	11.987	0	0	0
18/09/2009	€ / R 2009/12/14	13.40	Call	Currency Future	29.0000	33.0000	13.793	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	€ / R 2009/12/14	17.25	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
18/09/2009	€ / R 2009/12/14	11.40	Call	Currency Future	236.0000	265.0000	12.288	0	0	0
18/09/2009	€ / R 2009/12/14	19.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	€ / R 2009/12/14	15.00	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
18/09/2009	€ / R 2009/12/14	17.85	Put	Currency Future	6,795.0000	6,705.0000	(1.325)	0	0	0
18/09/2009	€ / R 2009/12/14	15.80	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
18/09/2009	€ / R 2009/12/14	14.60	Put	Currency Future	3,555.0000	3,466.0000	(2.504)	0	0	0
18/09/2009	€ / R 2009/12/14	13.35	Call	Currency Future	30.0000	34.0000	13.333	0	0	0
18/09/2009	€ / R 2009/12/14	19.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	€ / R 2009/12/14	8.10	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
18/09/2009	€ / R 2009/12/14	8.20	Call	Currency Future	2,862.0000	2,951.0000	3.110	0	0	0
18/09/2009	€ / R 2009/12/14	7.45	Call	Currency Future	3,609.0000	3,697.0000	2.438	0	0	0
18/09/2009	€ / R 2009/12/14	9.90	Put	Currency Future	38.0000	35.0000	(7.895)	0	0	0
18/09/2009	€ / R 2009/12/14	17.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
18/09/2009	€ / R 2009/12/14	15.80	Put	Currency Future	4,748.0000	4,659.0000	(1.874)	0	0	0
18/09/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,652.0000	1,569.0000	(5.024)	0	0	0
18/09/2009	€ / R 2009/12/14	15.20	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
18/09/2009	€ / R 2009/12/14	15.45	Put	Currency Future	4,400.0000	4,311.0000	(2.023)	0	0	0
18/09/2009	€ / R 2009/12/14	10.90	Put	Currency Future	277.0000	240.0000	(13.357)	0	0	0
18/09/2009	€ / R 2009/12/14	17.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
18/09/2009	€ / R 2009/12/14	9.80	Put	Currency Future	35.0000	32.0000	(8.571)	0	0	0
18/09/2009	€ / R 2009/12/14	12.70	Call	Currency Future	56.0000	63.0000	12.500	0	0	0
18/09/2009	€ / R 2009/12/14	7.25	Call	Currency Future	3,809.0000	3,897.0000	2.310	0	0	0
18/09/2009	€ / R 2009/12/14	11.45	Call	Currency Future	222.0000	250.0000	12.613	0	0	0
18/09/2009	€ / R 2009/12/14	11.35	Put	Currency Future	543.0000	484.0000	(10.866)	0	0	0
18/09/2009	€ / R 2009/12/14	15.30	Put	Currency Future	4,251.0000	4,162.0000	(2.094)	0	0	0
18/09/2009	€ / R 2009/12/14	17.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
18/09/2009	€ / R 2009/12/14	9.90	Call	Currency Future	1,195.0000	1,282.0000	7.280	0	0	0
18/09/2009	€ / R 2009/12/14	9.70	Put	Currency Future	31.0000	29.0000	(6.452)	0	0	0
18/09/2009	€ / R 2009/12/14	12.70	Put	Currency Future	1,699.0000	1,616.0000	(4.885)	0	0	0
18/09/2009	€ / R 2009/12/14	11.45	Put	Currency Future	615.0000	553.0000	(10.081)	0	0	0
18/09/2009	€ / R 2009/12/14	17.45	Put	Currency Future	6,395.0000	6,306.0000	(1.392)	0	0	0
18/09/2009	€ / R 2009/12/14	14.90	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
18/09/2009	€ / R 2009/12/14	9.80	Call	Currency Future	1,292.0000	1,378.0000	6.656	0	0	0
18/09/2009	€ / R 2009/12/14	12.65	Call	Currency Future	59.0000	66.0000	11.864	0	0	0
18/09/2009	€ / R 2009/12/14	15.30	Call	Currency Future	8.0000	8.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	€ / R 2009/12/14	15.45	Call	Currency Future	7.0000	7.0000	-	0	0	0
18/09/2009	€ / R 2009/12/14	15.90	Call	Currency Future	5.0000	5.0000	-	0	0	0
18/09/2009	€ / R 2009/12/14	8.80	Call	Currency Future	2,269.0000	2,357.0000	3.878	0	0	0
18/09/2009	€ / R 2009/12/14	12.75	Call	Currency Future	53.0000	60.0000	13.208	0	0	0
18/09/2009	€ / R 2009/12/14	11.20	Put	Currency Future	442.0000	388.0000	(12.217)	0	0	0
18/09/2009	€ / R 2009/12/14	9.45	Put	Currency Future	25.0000	23.0000	(8.000)	0	0	0
18/09/2009	€ / R 2009/12/14	15.90	Put	Currency Future	4,848.0000	4,759.0000	(1.836)	0	0	0
18/09/2009	€ / R 2009/12/14	8.70	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
18/09/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,419.0000	1,339.0000	(5.638)	0	0	0
18/09/2009	€ / R 2009/12/14	19.25	Put	Currency Future	8,194.0000	8,104.0000	(1.098)	0	0	0
18/09/2009	€ / R 2009/12/14	12.50	Put	Currency Future	1,511.0000	1,430.0000	(5.361)	0	0	0
18/09/2009	€ / R 2009/12/14	9.45	Call	Currency Future	1,632.0000	1,719.0000	5.331	0	0	0
18/09/2009	€ / R 2009/12/14	14.90	Put	Currency Future	3,853.0000	3,764.0000	(2.310)	0	0	0
18/09/2009	€ / R 2009/12/14	7.70	Put	Currency Future	3.0000	0.0000	(100.000)	0	0	0
18/09/2009	€ / R 2009/12/14	12.45	Put	Currency Future	1,465.0000	1,384.0000	(5.529)	0	0	0
18/09/2009	€ / R 2009/12/14	7.25	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
18/09/2009	€ / R 2009/12/14	12.50	Call	Currency Future	68.0000	77.0000	13.235	0	0	80
18/09/2009	€ / R 2009/12/14	7.45	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
18/09/2009	€ / R 2009/12/14	15.00	Put	Currency Future	3,952.0000	3,863.0000	(2.252)	0	0	0
18/09/2009	€ / R 2009/12/14	7.70	Call	Currency Future	3,360.0000	3,447.0000	2.589	0	0	0
18/09/2009	€ / R 2009/12/14	12.55	Call	Currency Future	65.0000	73.0000	12.308	0	0	0
18/09/2009	€ / R 2009/12/14	8.25	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
18/09/2009	€ / R 2009/12/14	8.10	Call	Currency Future	2,961.0000	3,050.0000	3.006	0	0	0
18/09/2009	€ / R 2009/12/14	8.45	Call	Currency Future	2,614.0000	2,703.0000	3.405	0	0	0
18/09/2009	€ / R 2009/12/14	8.90	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
18/09/2009	€ / R 2009/12/14	7.80	Call	Currency Future	3,260.0000	3,347.0000	2.669	0	0	0
18/09/2009	€ / R 2009/12/14	12.55	Put	Currency Future	1,558.0000	1,477.0000	(5.199)	0	0	0
18/09/2009	€ / R 2009/12/14	17.25	Put	Currency Future	6,195.0000	6,106.0000	(1.437)	0	0	0
18/09/2009	€ / R 2009/12/14	13.30	Call	Currency Future	32.0000	36.0000	12.500	0	0	0
18/09/2009	€ / R 2009/12/14	14.30	Put	Currency Future	3,257.0000	3,169.0000	(2.702)	0	0	0
18/09/2009	€ / R 2009/12/14	8.45	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
18/09/2009	€ / R 2009/12/14	7.90	Put	Currency Future	3.0000	1.0000	(66.667)	0	0	0
18/09/2009	€ / R 2009/12/14	7.80	Put	Currency Future	3.0000	1.0000	(66.667)	0	0	0
18/09/2009	€ / R 2009/12/14	12.45	Call	Currency Future	72.0000	81.0000	12.500	0	0	0
18/09/2009	€ / R 2009/12/14	19.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	€ / R 2009/12/14	8.25	Call	Currency Future	2,812.0000	2,902.0000	3.201	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,764.0000	2,677.0000	(3.148)	0	0	0
18/09/2009	€ / R 2009/12/14	14.30	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
18/09/2009	€ / R 2009/12/14	19.45	Put	Currency Future	8,394.0000	8,304.0000	(1.072)	0	0	0
18/09/2009	€ / R 2009/12/14	10.00	Put	Currency Future	43.0000	39.0000	(9.302)	0	0	0
18/09/2009	€ / R 2009/12/14	8.80	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
18/09/2009	€ / R 2009/12/14	12.40	Call	Currency Future	76.0000	86.0000	13.158	0	0	0
18/09/2009	€ / R 2009/12/14	17.50	Put	Currency Future	6,445.0000	6,356.0000	(1.381)	0	0	0
18/09/2009	€ / R 2009/12/14	13.90	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
18/09/2009	€ / R 2009/12/14	7.60	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
18/09/2009	€ / R 2009/12/14	10.10	Call	Currency Future	1,009.0000	1,090.0000	8.028	0	0	0
18/09/2009	€ / R 2009/12/14	10.30	Put	Currency Future	85.0000	68.0000	(20.000)	0	0	0
18/09/2009	€ / R 2009/12/14	10.00	Call	Currency Future	1,100.0000	1,185.0000	7.727	0	0	0
18/09/2009	€ / R 2009/12/14	10.80	Call	Currency Future	491.0000	547.0000	11.405	0	0	0
18/09/2009	€ / R 2009/12/14	13.35	Put	Currency Future	2,323.0000	2,237.0000	(3.702)	0	0	0
18/09/2009	€ / R 2009/12/14	19.65	Put	Currency Future	8,594.0000	8,504.0000	(1.047)	0	0	0
18/09/2009	€ / R 2009/12/14	10.25	Call	Currency Future	882.0000	956.0000	8.390	0	0	0
18/09/2009	€ / R 2009/12/14	13.30	Put	Currency Future	2,275.0000	2,189.0000	(3.780)	0	0	0
18/09/2009	€ / R 2009/12/14	17.15	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
18/09/2009	€ / R 2009/12/14	10.10	Put	Currency Future	52.0000	43.0000	(17.308)	0	0	0
18/09/2009	€ / R 2009/12/14	7.30	Call	Currency Future	3,759.0000	3,847.0000	2.341	0	0	0
18/09/2009	€ / R 2009/12/14	8.90	Call	Currency Future	2,171.0000	2,259.0000	4.053	0	0	0
18/09/2009	€ / R 2009/12/14	9.25	Call	Currency Future	1,828.0000	1,916.0000	4.814	0	0	0
18/09/2009	€ / R 2009/12/14	12.75	Put	Currency Future	1,746.0000	1,663.0000	(4.754)	0	0	0
18/09/2009	€ / R 2009/12/14	19.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	€ / R 2009/12/14	10.25	Put	Currency Future	76.0000	60.0000	(21.053)	0	0	0
18/09/2009	€ / R 2009/12/14	13.40	Put	Currency Future	2,372.0000	2,286.0000	(3.626)	0	0	0
18/09/2009	€ / R 2009/12/14	7.60	Call	Currency Future	3,459.0000	3,547.0000	2.544	0	0	0
18/09/2009	€ / R 2009/12/14	7.30	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
18/09/2009	€ / R 2009/12/14	9.00	Put	Currency Future	16.0000	14.0000	(12.500)	0	0	0
18/09/2009	€ / R 2009/12/14	16.75	Put	Currency Future	5,696.0000	5,607.0000	(1.563)	0	0	0
18/09/2009	€ / R 2009/12/14	12.80	Put	Currency Future	1,794.0000	1,710.0000	(4.682)	0	0	0
18/09/2009	€ / R 2009/12/14	17.65	Put	Currency Future	6,595.0000	6,505.0000	(1.365)	0	0	0
18/09/2009	€ / R 2009/12/14	13.80	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
18/09/2009	€ / R 2009/12/14	16.10	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
18/09/2009	€ / R 2009/12/14	8.30	Call	Currency Future	2,763.0000	2,852.0000	3.221	0	0	0
18/09/2009	€ / R 2009/12/14	8.00	Call	Currency Future	3,061.0000	3,149.0000	2.875	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	€ / R 2009/12/14	18.25	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
18/09/2009	€ / R 2009/12/14	13.30	Put	Currency Future	2,275.0000	2,189.0000	(3.780)	0	0	0
18/09/2009	€ / R 2009/12/14	17.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
18/09/2009	€ / R 2009/12/14	13.75	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
18/09/2009	€ / R 2009/12/14	11.80	Put	Currency Future	890.0000	819.0000	(7.978)	0	0	0
18/09/2009	€ / R 2009/12/14	8.30	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
18/09/2009	€ / R 2009/12/14	7.90	Call	Currency Future	3,160.0000	3,248.0000	2.785	0	0	0
18/09/2009	€ / R 2009/12/14	9.25	Put	Currency Future	21.0000	19.0000	(9.524)	0	0	0
18/09/2009	€ / R 2009/12/14	13.35	Call	Currency Future	30.0000	34.0000	13.333	0	0	0
18/09/2009	€ / R 2009/12/14	17.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
18/09/2009	€ / R 2009/12/14	13.40	Call	Currency Future	29.0000	33.0000	13.793	0	0	0
18/09/2009	€ / R 2009/12/14	15.85	Put	Currency Future	4,798.0000	4,709.0000	(1.855)	0	0	0
18/09/2009	€ / R 2009/12/14	11.80	Call	Currency Future	147.0000	166.0000	12.925	0	0	0
18/09/2009	€ / R 2009/12/14	9.30	Call	Currency Future	1,779.0000	1,867.0000	4.947	0	0	0
18/09/2009	€ / R 2009/12/14	9.00	Call	Currency Future	2,073.0000	2,161.0000	4.245	0	0	0
18/09/2009	€ / R 2009/12/14	10.75	Call	Currency Future	521.0000	580.0000	11.324	0	0	0
18/09/2009	€ / R 2009/12/14	13.35	Put	Currency Future	2,323.0000	2,237.0000	(3.702)	0	0	0
18/09/2009	€ / R 2009/12/14	19.50	Put	Currency Future	8,444.0000	8,354.0000	(1.066)	0	0	0
18/09/2009	€ / R 2009/12/14	13.75	Put	Currency Future	2,715.0000	2,627.0000	(3.241)	0	0	0
18/09/2009	€ / R 2009/12/14	15.85	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
18/09/2009	€ / R 2009/12/14	11.70	Put	Currency Future	809.0000	740.0000	(8.529)	0	0	0
18/09/2009	€ / R 2009/12/14	16.10	Put	Currency Future	5,048.0000	4,958.0000	(1.783)	0	0	0
18/09/2009	€ / R 2009/12/14	10.90	Call	Currency Future	434.0000	487.0000	12.212	0	0	0
18/09/2009	€ / R 2009/12/14	19.20	Put	Currency Future	8,144.0000	8,054.0000	(1.105)	0	0	0
18/09/2009	€ / R 2009/12/14	18.25	Put	Currency Future	7,194.0000	7,105.0000	(1.237)	0	0	0
18/09/2009	€ / R 2009/12/14	13.30	Call	Currency Future	32.0000	36.0000	12.500	0	0	0
18/09/2009	€ / R 2009/12/14	13.95	Put	Currency Future	2,912.0000	2,824.0000	(3.022)	0	0	0
18/09/2009	€ / R 2009/12/14	10.85	Put	Currency Future	255.0000	220.0000	(13.725)	0	0	0
18/09/2009	€ / R 2009/12/14	10.30	Call	Currency Future	842.0000	915.0000	8.670	0	0	0
18/09/2009	€ / R 2009/12/14	19.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	€ / R 2009/12/14	16.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
18/09/2009	€ / R 2009/12/14	12.80	Call	Currency Future	50.0000	57.0000	14.000	0	0	0
18/09/2009	€ / R 2009/12/14	14.25	Put	Currency Future	3,208.0000	3,120.0000	(2.743)	0	0	0
18/09/2009	€ / R 2009/12/14	11.70	Call	Currency Future	166.0000	186.0000	12.048	0	0	0
18/09/2009	€ / R 2009/12/14	9.30	Put	Currency Future	22.0000	20.0000	(9.091)	0	0	0
18/09/2009	€ / R 2009/12/14	17.20	Call	Currency Future	2.0000	3.0000	50.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	€ / R 2009/12/14	10.75	Put	Currency Future	214.0000	183.0000	(14.486)	0	0	0
18/09/2009	€ / R 2009/12/14	13.40	Put	Currency Future	2,372.0000	2,286.0000	(3.626)	0	0	0
18/09/2009	€ / R 2009/12/14	14.25	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
18/09/2009	€ / R 2009/12/14	14.65	Put	Currency Future	3,605.0000	3,516.0000	(2.469)	0	0	0
18/09/2009	€ / R 2009/12/14	15.20	Put	Currency Future	4,151.0000	4,062.0000	(2.144)	0	0	0
18/09/2009	€ / R 2009/12/14	17.20	Put	Currency Future	6,145.0000	6,056.0000	(1.448)	0	0	0
18/09/2009	€ / R 2009/12/14	15.25	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
18/09/2009	€ / R 2009/12/14	13.20	Put	Currency Future	2,178.0000	2,093.0000	(3.903)	0	0	0
18/09/2009	€ / R 2009/12/14	13.95	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
18/09/2009	€ / R 2009/12/14	11.60	Call	Currency Future	186.0000	209.0000	12.366	0	0	0
18/09/2009	€ / R 2009/12/14	18.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	€ / R 2009/12/14	19.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	€ / R 2009/12/14	15.25	Put	Currency Future	4,201.0000	4,112.0000	(2.119)	0	0	0
18/09/2009	€ / R 2009/12/14	13.00	Call	Currency Future	42.0000	47.0000	11.905	0	0	0
18/09/2009	€ / R 2009/12/14	14.15	Put	Currency Future	3,109.0000	3,021.0000	(2.830)	0	0	0
18/09/2009	€ / R 2009/12/14	11.75	Put	Currency Future	849.0000	779.0000	(8.245)	0	0	0
18/09/2009	€ / R 2009/12/14	9.55	Put	Currency Future	27.0000	25.0000	(7.407)	0	0	0
18/09/2009	€ / R 2009/12/14	17.30	Put	Currency Future	6,245.0000	6,156.0000	(1.425)	0	0	0
18/09/2009	€ / R 2009/12/14	9.10	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
18/09/2009	€ / R 2009/12/14	13.00	Put	Currency Future	1,985.0000	1,900.0000	(4.282)	0	0	0
18/09/2009	€ / R 2009/12/14	14.05	Put	Currency Future	3,010.0000	2,922.0000	(2.924)	0	0	0
18/09/2009	€ / R 2009/12/14	11.65	Put	Currency Future	769.0000	701.0000	(8.843)	0	0	0
18/09/2009	€ / R 2009/12/14	12.15	Call	Currency Future	99.0000	112.0000	13.131	0	0	0
18/09/2009	€ / R 2009/12/14	10.45	Put	Currency Future	119.0000	98.0000	(17.647)	0	0	0
18/09/2009	€ / R 2009/12/14	9.20	Call	Currency Future	1,877.0000	1,965.0000	4.688	0	0	0
18/09/2009	€ / R 2009/12/14	12.20	Call	Currency Future	94.0000	106.0000	12.766	0	0	0
18/09/2009	€ / R 2009/12/14	13.20	Call	Currency Future	35.0000	39.0000	11.429	0	0	0
18/09/2009	€ / R 2009/12/14	14.05	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
18/09/2009	€ / R 2009/12/14	7.75	Call	Currency Future	3,310.0000	3,397.0000	2.628	0	0	0
18/09/2009	€ / R 2009/12/14	11.75	Call	Currency Future	156.0000	176.0000	12.821	0	0	0
18/09/2009	€ / R 2009/12/14	12.00	Call	Currency Future	117.0000	132.0000	12.821	0	0	0
18/09/2009	€ / R 2009/12/14	14.75	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
18/09/2009	€ / R 2009/12/14	9.20	Put	Currency Future	20.0000	18.0000	(10.000)	0	0	0
18/09/2009	€ / R 2009/12/14	15.10	Put	Currency Future	4,052.0000	3,963.0000	(2.196)	0	0	0
18/09/2009	€ / R 2009/12/14	13.55	Call	Currency Future	25.0000	29.0000	16.000	0	0	0
18/09/2009	€ / R 2009/12/14	14.15	Call	Currency Future	16.0000	18.0000	12.500	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	€ / R 2009/12/14	15.75	Put	Currency Future	4,699.0000	4,609.0000	(1.915)	0	0	0
18/09/2009	€ / R 2009/12/14	14.75	Put	Currency Future	3,704.0000	3,615.0000	(2.403)	0	0	0
18/09/2009	€ / R 2009/12/14	8.20	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
18/09/2009	€ / R 2009/12/14	15.10	Call	Currency Future	9.0000	9.0000	-	0	0	0
18/09/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,519.0000	2,432.0000	(3.454)	0	0	0
18/09/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,862.0000	2,775.0000	(3.040)	0	0	0
18/09/2009	€ / R 2009/12/14	9.75	Call	Currency Future	1,340.0000	1,427.0000	6.493	0	0	0
18/09/2009	€ / R 2009/12/14	10.45	Call	Currency Future	726.0000	794.0000	9.366	0	0	0
18/09/2009	€ / R 2009/12/14	10.20	Call	Currency Future	924.0000	999.0000	8.117	0	0	0
18/09/2009	€ / R 2009/12/14	10.60	Call	Currency Future	619.0000	682.0000	10.178	0	0	0
18/09/2009	€ / R 2009/12/14	8.75	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
18/09/2009	€ / R 2009/12/14	11.65	Call	Currency Future	175.0000	198.0000	13.143	0	0	0
18/09/2009	€ / R 2009/12/14	7.60	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
18/09/2009	€ / R 2009/12/14	18.55	Put	Currency Future	7,494.0000	7,405.0000	(1.188)	0	0	0
18/09/2009	€ / R 2009/12/14	14.20	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
18/09/2009	€ / R 2009/12/14	17.30	Call	Currency Future	2.0000	2.0000	-	0	0	0
18/09/2009	€ / R 2009/12/14	9.10	Call	Currency Future	1,975.0000	2,063.0000	4.456	0	0	0
18/09/2009	€ / R 2009/12/14	8.75	Call	Currency Future	2,318.0000	2,407.0000	3.840	0	0	0
18/09/2009	€ / R 2009/12/14	7.60	Call	Currency Future	3,459.0000	3,547.0000	2.544	0	0	0
18/09/2009	€ / R 2009/12/14	17.05	Put	Currency Future	5,996.0000	5,906.0000	(1.501)	0	0	0
18/09/2009	€ / R 2009/12/14	14.20	Put	Currency Future	3,159.0000	3,070.0000	(2.817)	0	0	0
18/09/2009	€ / R 2009/12/14	19.30	Put	Currency Future	8,244.0000	8,154.0000	(1.092)	0	0	0
18/09/2009	€ / R 2009/12/14	16.60	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
18/09/2009	€ / R 2009/12/14	13.05	Call	Currency Future	40.0000	45.0000	12.500	0	0	0
18/09/2009	€ / R 2009/12/14	7.75	Put	Currency Future	3.0000	1.0000	(66.667)	0	0	0
18/09/2009	€ / R 2009/12/14	12.00	Put	Currency Future	1,060.0000	986.0000	(6.981)	0	0	0
18/09/2009	€ / R 2009/12/14	15.55	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
18/09/2009	€ / R 2009/12/14	10.20	Put	Currency Future	67.0000	52.0000	(22.388)	0	0	0
18/09/2009	€ / R 2009/12/14	18.10	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
18/09/2009	€ / R 2009/12/14	12.60	Call	Currency Future	62.0000	70.0000	12.903	0	0	0
18/09/2009	€ / R 2009/12/14	11.90	Call	Currency Future	131.0000	148.0000	12.977	0	0	0
18/09/2009	€ / R 2009/12/14	11.55	Call	Currency Future	197.0000	222.0000	12.690	0	0	0
18/09/2009	€ / R 2009/12/14	15.55	Put	Currency Future	4,499.0000	4,410.0000	(1.978)	0	0	0
18/09/2009	€ / R 2009/12/14	16.60	Put	Currency Future	5,546.0000	5,457.0000	(1.605)	0	0	0
18/09/2009	€ / R 2009/12/14	13.05	Put	Currency Future	2,033.0000	1,948.0000	(4.181)	0	0	0
18/09/2009	€ / R 2009/12/14	11.55	Put	Currency Future	690.0000	625.0000	(9.420)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	€ / R 2009/12/14	17.05	Call	Currency Future	3.0000	3.0000	-	0	0	0
18/09/2009	€ / R 2009/12/14	7.20	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
18/09/2009	€ / R 2009/12/14	12.20	Put	Currency Future	1,237.0000	1,159.0000	(6.306)	0	0	0
18/09/2009	€ / R 2009/12/14	10.65	Call	Currency Future	585.0000	647.0000	10.598	0	0	0
18/09/2009	€ / R 2009/12/14	11.60	Put	Currency Future	729.0000	663.0000	(9.053)	0	0	0
18/09/2009	€ / R 2009/12/14	10.50	Put	Currency Future	132.0000	109.0000	(17.424)	0	0	0
18/09/2009	€ / R 2009/12/14	12.15	Put	Currency Future	1,192.0000	1,115.0000	(6.460)	0	0	0
18/09/2009	€ / R 2009/12/14	9.55	Call	Currency Future	1,534.0000	1,622.0000	5.737	0	0	0
18/09/2009	€ / R 2009/12/14	7.20	Call	Currency Future	3,858.0000	3,947.0000	2.307	0	0	0
18/09/2009	€ / R 2009/12/14	18.10	Put	Currency Future	7,045.0000	6,955.0000	(1.278)	0	0	0
18/09/2009	€ / R 2009/12/14	12.60	Call	Currency Future	62.0000	70.0000	12.903	0	0	0
18/09/2009	€ / R 2009/12/14	14.50	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
18/09/2009	€ / R 2009/12/14	14.65	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
18/09/2009	€ / R 2009/12/14	10.60	Put	Currency Future	162.0000	136.0000	(16.049)	0	0	0
18/09/2009	€ / R 2009/12/14	19.35	Put	Currency Future	8,294.0000	8,204.0000	(1.085)	0	0	0
18/09/2009	€ / R 2009/12/14	12.85	Put	Currency Future	1,841.0000	1,758.0000	(4.508)	0	0	0
18/09/2009	€ / R 2009/12/14	9.85	Call	Currency Future	1,243.0000	1,330.0000	6.999	0	0	0
18/09/2009	€ / R 2009/12/14	11.90	Put	Currency Future	974.0000	902.0000	(7.392)	0	0	0
18/09/2009	€ / R 2009/12/14	10.50	Call	Currency Future	689.0000	756.0000	9.724	0	0	0
18/09/2009	€ / R 2009/12/14	12.05	Call	Currency Future	111.0000	125.0000	12.613	0	0	0
18/09/2009	€ / R 2009/12/14	8.35	Call	Currency Future	2,713.0000	2,802.0000	3.281	0	0	0
18/09/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,889.0000	1,805.0000	(4.447)	0	0	0
18/09/2009	€ / R 2009/12/14	9.85	Put	Currency Future	37.0000	33.0000	(10.811)	0	0	0
18/09/2009	€ / R 2009/12/14	14.50	Put	Currency Future	3,456.0000	3,367.0000	(2.575)	0	0	0
18/09/2009	€ / R 2009/12/14	11.95	Put	Currency Future	1,017.0000	943.0000	(7.276)	0	0	0
18/09/2009	€ / R 2009/12/14	7.35	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
18/09/2009	€ / R 2009/12/14	12.90	Call	Currency Future	46.0000	52.0000	13.043	0	0	0
18/09/2009	€ / R 2009/12/14	10.85	Call	Currency Future	462.0000	517.0000	11.905	0	0	0
18/09/2009	€ / R 2009/12/14	15.50	Put	Currency Future	4,450.0000	4,360.0000	(2.022)	0	0	0
18/09/2009	€ / R 2009/12/14	11.95	Call	Currency Future	124.0000	140.0000	12.903	0	0	0
18/09/2009	€ / R 2009/12/14	8.35	Put	Currency Future	6.0000	6.0000	-	0	0	0
18/09/2009	€ / R 2009/12/14	12.85	Call	Currency Future	48.0000	54.0000	12.500	0	0	0
18/09/2009	€ / R 2009/12/14	8.85	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
18/09/2009	€ / R 2009/12/14	17.80	Put	Currency Future	6,745.0000	6,655.0000	(1.334)	0	0	0
18/09/2009	€ / R 2009/12/14	12.10	Put	Currency Future	1,148.0000	1,072.0000	(6.620)	0	0	0
18/09/2009	€ / R 2009/12/14	7.35	Call	Currency Future	3,709.0000	3,797.0000	2.373	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,605.0000	1,523.0000	(5.109)	0	0	0
18/09/2009	€ / R 2009/12/14	8.85	Call	Currency Future	2,220.0000	2,308.0000	3.964	0	0	0
18/09/2009	€ / R 2009/12/14	19.80	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
18/09/2009	€ / R 2009/12/14	15.50	Call	Currency Future	7.0000	7.0000	-	0	0	0
18/09/2009	€ / R 2009/12/14	12.10	Call	Currency Future	105.0000	118.0000	12.381	0	0	0
18/09/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,605.0000	1,523.0000	(5.109)	0	0	0
18/09/2009	€ / R 2009/12/14	7.85	Put	Currency Future	3.0000	1.0000	(66.667)	0	0	0
18/09/2009	€ / R 2009/12/14	17.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
18/09/2009	€ / R 2009/12/14	9.50	Put	Currency Future	26.0000	24.0000	(7.692)	0	0	0
18/09/2009	€ / R 2009/12/14	12.35	Put	Currency Future	1,373.0000	1,294.0000	(5.754)	0	0	0
18/09/2009	€ / R 2009/12/14	7.85	Call	Currency Future	3,210.0000	3,298.0000	2.741	0	0	0
18/09/2009	€ / R 2009/12/14	19.80	Put	Currency Future	8,744.0000	8,654.0000	(1.029)	0	0	0
18/09/2009	€ / R 2009/12/14	9.50	Call	Currency Future	1,583.0000	1,670.0000	5.496	0	0	0
18/09/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,419.0000	1,339.0000	(5.638)	0	0	0
18/09/2009	€ / R 2009/12/14	8.50	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
18/09/2009	€ / R 2009/12/14	12.05	Put	Currency Future	1,104.0000	1,028.0000	(6.884)	0	0	0
18/09/2009	€ / R 2009/12/14	12.40	Call	Currency Future	76.0000	86.0000	13.158	0	0	0
18/09/2009	€ / R 2009/12/14	12.25	Call	Currency Future	89.0000	100.0000	12.360	0	0	0
18/09/2009	€ / R 2009/12/14	9.35	Call	Currency Future	1,730.0000	1,817.0000	5.029	0	0	0
18/09/2009	€ / R 2009/12/14	12.35	Call	Currency Future	80.0000	90.0000	12.500	0	0	0
18/09/2009	€ / R 2009/12/14	12.25	Put	Currency Future	1,282.0000	1,204.0000	(6.084)	0	0	0
18/09/2009	€ / R 2009/12/14	10.35	Call	Currency Future	802.0000	874.0000	8.978	0	0	0
18/09/2009	€ / R 2009/12/14	12.30	Put	Currency Future	1,327.0000	1,248.0000	(5.953)	0	0	0
18/09/2009	€ / R 2009/12/14	19.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,652.0000	1,569.0000	(5.024)	0	0	0
18/09/2009	€ / R 2009/12/14	9.75	Put	Currency Future	33.0000	30.0000	(9.091)	0	0	0
18/09/2009	€ / R 2009/12/14	17.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
18/09/2009	€ / R 2009/12/14	17.35	Put	Currency Future	6,295.0000	6,206.0000	(1.414)	0	0	0
18/09/2009	€ / R 2009/12/14	12.65	Call	Currency Future	59.0000	66.0000	11.864	0	0	0
18/09/2009	€ / R 2009/12/14	17.70	Put	Currency Future	6,645.0000	6,555.0000	(1.354)	0	0	0
18/09/2009	€ / R 2009/12/14	7.50	Call	Currency Future	3,559.0000	3,647.0000	2.473	0	0	0
18/09/2009	€ / R 2009/12/14	9.35	Put	Currency Future	23.0000	21.0000	(8.696)	0	0	0
18/09/2009	€ / R 2009/12/14	12.30	Call	Currency Future	84.0000	95.0000	13.095	0	0	0
18/09/2009	€ / R 2009/12/14	19.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	€ / R 2009/12/14	17.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
18/09/2009	€ / R 2009/12/14	10.65	Put	Currency Future	178.0000	150.0000	(15.730)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	€ / R 2009/12/14	19.70	Put	Currency Future	8,644.0000	8,554.0000	(1.041)	0	0	0
18/09/2009	€ / R 2009/12/14	8.50	Call	Currency Future	2,565.0000	2,654.0000	3.470	0	0	0
18/09/2009	€ / R 2009/12/14	15.35	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
18/09/2009	€ / R 2009/12/14	8.95	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0
18/09/2009	€ / R 2009/12/14	7.50	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
18/09/2009	€ / R 2009/12/14	10.35	Put	Currency Future	96.0000	77.0000	(19.792)	0	0	0
18/09/2009	€ / R 2009/12/14	15.75	Call	Currency Future	6.0000	6.0000	-	0	0	0
18/09/2009	€ / R 2009/12/14	9.40	Put	Currency Future	24.0000	22.0000	(8.333)	0	0	0
18/09/2009	€ / R 2009/12/14	15.35	Put	Currency Future	4,300.0000	4,211.0000	(2.070)	0	0	0
18/09/2009	€ / R 2009/12/14	9.95	Put	Currency Future	41.0000	37.0000	(9.756)	0	0	0
18/09/2009	€ / R 2009/12/14	10.40	Call	Currency Future	764.0000	833.0000	9.031	0	0	0
18/09/2009	€ / R 2009/12/14	9.40	Call	Currency Future	1,681.0000	1,768.0000	5.175	0	0	0
18/09/2009	€ / R 2009/12/14	14.95	Call	Currency Future	10.0000	10.0000	-	0	0	0
18/09/2009	€ / R 2009/12/14	13.45	Put	Currency Future	2,421.0000	2,335.0000	(3.552)	0	0	0
18/09/2009	€ / R 2009/12/14	16.95	Call	Currency Future	3.0000	3.0000	-	0	0	0
18/09/2009	€ / R 2009/12/14	13.45	Call	Currency Future	28.0000	31.0000	10.714	0	0	0
18/09/2009	€ / R 2009/12/14	8.40	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
18/09/2009	€ / R 2009/12/14	16.95	Put	Currency Future	5,896.0000	5,806.0000	(1.526)	0	0	0
18/09/2009	€ / R 2009/12/14	13.25	Put	Currency Future	2,226.0000	2,141.0000	(3.819)	0	0	0
18/09/2009	€ / R 2009/12/14	7.40	Call	Currency Future	3,659.0000	3,747.0000	2.405	0	0	0
18/09/2009	€ / R 2009/12/14	14.95	Put	Currency Future	3,903.0000	3,814.0000	(2.280)	0	0	0
18/09/2009	€ / R 2009/12/14	13.25	Call	Currency Future	33.0000	37.0000	12.121	0	0	0
18/09/2009	€ / R 2009/12/14	7.40	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
18/09/2009	€ / R 2009/12/14	14.85	Put	Currency Future	3,803.0000	3,714.0000	(2.340)	0	0	0
18/09/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,813.0000	2,726.0000	(3.093)	0	0	0
18/09/2009	€ / R 2009/12/14	13.85	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
18/09/2009	€ / R 2009/12/14	8.95	Call	Currency Future	2,122.0000	2,210.0000	4.147	0	0	0
18/09/2009	€ / R 2009/12/14	14.85	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
18/09/2009	€ / R 2009/12/14	7.95	Put	Currency Future	4.0000	2.0000	(50.000)	0	0	0
18/09/2009	€ / R 2009/12/14	7.95	Call	Currency Future	3,111.0000	3,198.0000	2.797	0	0	0
18/09/2009	€ / R 2009/12/14	8.40	Call	Currency Future	2,664.0000	2,753.0000	3.341	0	0	0
18/09/2009	€ / R 2009/12/14	6.95	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
18/09/2009	€ / R 2009/12/14	19.40	Put	Currency Future	8,344.0000	8,254.0000	(1.079)	0	0	0
18/09/2009	€ / R 2009/12/14	6.95	Call	Currency Future	4,108.0000	4,197.0000	2.167	0	0	0
18/09/2009	€ / R 2009/12/14	9.95	Call	Currency Future	1,147.0000	1,233.0000	7.498	0	0	0
18/09/2009	€ / R 2009/12/14	10.40	Put	Currency Future	107.0000	87.0000	(18.692)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	€ / R 2009/12/14	18.95	Put	Currency Future	7,894.0000	7,804.0000	(1.140)	0	0	0
18/09/2009	€ / R 2009/12/14	15.40	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
18/09/2009	€ / R 2009/12/14	18.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	€ / R 2009/12/14	15.40	Put	Currency Future	4,350.0000	4,261.0000	(2.046)	0	0	0
18/09/2009	€ / R 2009/12/14	17.40	Put	Currency Future	6,345.0000	6,256.0000	(1.403)	0	0	0
18/09/2009	€ / R 2009/12/14	19.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	€ / R 2009/12/14	17.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
18/09/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,617.0000	2,530.0000	(3.324)	0	0	0
18/09/2009	€ / R 2009/12/14	14.05	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
18/09/2009	€ / R 2009/12/14	13.15	Put	Currency Future	2,129.0000	2,044.0000	(3.992)	0	0	0
18/09/2009	€ / R 2009/12/14	14.00	Put	Currency Future	2,961.0000	2,873.0000	(2.972)	0	0	0
18/09/2009	€ / R 2009/12/14	13.05	Call	Currency Future	40.0000	45.0000	12.500	0	0	0
18/09/2009	€ / R 2009/12/14	13.15	Call	Currency Future	36.0000	41.0000	13.889	0	0	0
18/09/2009	€ / R 2009/12/14	13.05	Put	Currency Future	2,033.0000	1,948.0000	(4.181)	0	0	0
18/09/2009	€ / R 2009/12/14	13.15	Call	Currency Future	36.0000	41.0000	13.889	0	0	0
18/09/2009	€ / R 2009/12/14	13.65	Call	Currency Future	23.0000	26.0000	13.043	0	0	0
18/09/2009	€ / R 2009/12/14	13.15	Put	Currency Future	2,129.0000	2,044.0000	(3.992)	0	0	0
18/09/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,764.0000	2,677.0000	(3.148)	0	0	0
18/09/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,813.0000	2,726.0000	(3.093)	0	0	0
18/09/2009	€ / R 2009/12/14	12.95	Put	Currency Future	1,937.0000	1,853.0000	(4.337)	0	0	0
18/09/2009	€ / R 2009/12/14	12.95	Call	Currency Future	44.0000	49.0000	11.364	0	0	0
18/09/2009	€ / R 2009/12/14	12.90	Call	Currency Future	46.0000	52.0000	13.043	0	0	0
18/09/2009	€ / R 2009/12/14	13.90	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
18/09/2009	€ / R 2009/12/14	14.10	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
18/09/2009	€ / R 2009/12/14	14.10	Put	Currency Future	3,060.0000	2,972.0000	(2.876)	0	0	0
18/09/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,862.0000	2,775.0000	(3.040)	0	0	0
18/09/2009	€ / R 2009/12/14	13.85	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
18/09/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,889.0000	1,805.0000	(4.447)	0	0	0
18/09/2009	€ / R 2009/12/14	13.10	Put	Currency Future	2,081.0000	1,996.0000	(4.085)	0	0	0
18/09/2009	€ / R 2009/12/14	13.10	Call	Currency Future	38.0000	43.0000	13.158	0	0	0
18/09/2009	€ / R 2009/12/14	13.10	Put	Currency Future	2,081.0000	1,996.0000	(4.085)	0	0	0
18/09/2009	€ / R 2009/12/14	13.10	Call	Currency Future	38.0000	43.0000	13.158	0	0	0
18/09/2009	€ / R 2009/12/14	13.80	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
18/09/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,568.0000	2,481.0000	(3.388)	0	0	0
18/09/2009	€ / R 2009/12/14	13.60	Call	Currency Future	24.0000	27.0000	12.500	0	0	0
18/09/2009	€ / R 2009/12/14	14.05	Put	Currency Future	3,010.0000	2,922.0000	(2.924)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	€ / R	2009/12/14	14.00	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
18/09/2009	€ / R	2009/12/14	10.95	Put	Currency Future	300.0000	261.0000	(13.000)	0	0	0
18/09/2009	€ / R	2009/12/14	11.05	Call	Currency Future	357.0000	404.0000	13.165	0	0	0
18/09/2009	€ / R	2009/12/14	11.10	Call	Currency Future	336.0000	379.0000	12.798	0	0	0
18/09/2009	€ / R	2009/12/14	11.00	Call	Currency Future	381.0000	430.0000	12.861	0	0	0
18/09/2009	€ / R	2009/12/14	11.00	Put	Currency Future	324.0000	284.0000	(12.346)	0	0	0
18/09/2009	€ / R	2009/12/14	11.05	Put	Currency Future	350.0000	307.0000	(12.286)	0	0	0
18/09/2009	€ / R	2009/12/14	11.10	Put	Currency Future	379.0000	332.0000	(12.401)	0	0	0
18/09/2009	€ / R	2009/12/14	10.95	Call	Currency Future	407.0000	458.0000	12.531	0	0	0
18/09/2009	€ / R	2010/03/15			Currency Future	11.2342	11.3251	0.809	11.3000	11.3000	2,425
18/09/2009	€ / R	2010/03/15	10.35	Put	Currency Future	165.0000	143.0000	(13.333)	0	0	0
18/09/2009	€ / R	2010/03/15	20.05	Put	Currency Future	8,819.0000	8,729.0000	(1.021)	0	0	0
18/09/2009	€ / R	2010/03/15	11.30	Call	Currency Future	509.0000	546.0000	7.269	0	0	0
18/09/2009	€ / R	2010/03/15	19.85	Put	Currency Future	8,620.0000	8,529.0000	(1.056)	0	0	0
18/09/2009	€ / R	2010/03/15	8.45	Call	Currency Future	2,806.0000	2,896.0000	3.207	0	0	0
18/09/2009	€ / R	2010/03/15	8.65	Put	Currency Future	25.0000	24.0000	(4.000)	0	0	0
18/09/2009	€ / R	2010/03/15	15.30	Put	Currency Future	4,111.0000	4,026.0000	(2.068)	0	0	0
18/09/2009	€ / R	2010/03/15	16.20	Call	Currency Future	25.0000	27.0000	8.000	0	0	0
18/09/2009	€ / R	2010/03/15	7.90	Call	Currency Future	3,347.0000	3,437.0000	2.689	0	0	0
18/09/2009	€ / R	2010/03/15	15.85	Put	Currency Future	4,647.0000	4,560.0000	(1.872)	0	0	0
18/09/2009	€ / R	2010/03/15	17.75	Put	Currency Future	6,526.0000	6,436.0000	(1.379)	0	0	0
18/09/2009	€ / R	2010/03/15	14.80	Call	Currency Future	59.0000	65.0000	10.169	0	0	0
18/09/2009	€ / R	2010/03/15	7.25	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
18/09/2009	€ / R	2010/03/15	13.35	Call	Currency Future	137.0000	149.0000	8.759	0	0	0
18/09/2009	€ / R	2010/03/15	15.55	Call	Currency Future	38.0000	43.0000	13.158	0	0	0
18/09/2009	€ / R	2010/03/15	20.05	Call	Currency Future	4.0000	4.0000	-	0	0	0
18/09/2009	€ / R	2010/03/15	17.85	Put	Currency Future	6,626.0000	6,535.0000	(1.373)	0	0	0
18/09/2009	€ / R	2010/03/15	7.45	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
18/09/2009	€ / R	2010/03/15	7.65	Put	Currency Future	9.0000	9.0000	-	0	0	0
18/09/2009	€ / R	2010/03/15	12.60	Put	Currency Future	1,577.0000	1,502.0000	(4.756)	0	0	0
18/09/2009	€ / R	2010/03/15	15.30	Call	Currency Future	45.0000	52.0000	15.556	0	0	0
18/09/2009	€ / R	2010/03/15	15.20	Put	Currency Future	4,014.0000	3,929.0000	(2.118)	0	0	0
18/09/2009	€ / R	2010/03/15	9.90	Put	Currency Future	90.0000	80.0000	(11.111)	0	0	0
18/09/2009	€ / R	2010/03/15	8.00	Call	Currency Future	3,248.0000	3,338.0000	2.771	0	0	0
18/09/2009	€ / R	2010/03/15	19.75	Call	Currency Future	5.0000	5.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	€ / R 2010/03/15	15.80	Call	Currency Future	32.0000	36.0000	12.500	0	0	0
18/09/2009	€ / R 2010/03/15	17.25	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
18/09/2009	€ / R 2010/03/15	12.35	Call	Currency Future	247.0000	265.0000	7.287	0	0	0
18/09/2009	€ / R 2010/03/15	15.55	Put	Currency Future	4,354.0000	4,268.0000	(1.975)	0	0	0
18/09/2009	€ / R 2010/03/15	18.05	Put	Currency Future	6,825.0000	6,735.0000	(1.319)	0	0	0
18/09/2009	€ / R 2010/03/15	11.40	Call	Currency Future	473.0000	508.0000	7.400	0	0	0
18/09/2009	€ / R 2010/03/15	17.85	Call	Currency Future	10.0000	10.0000	-	0	0	0
18/09/2009	€ / R 2010/03/15	7.45	Call	Currency Future	3,792.0000	3,882.0000	2.373	0	0	0
18/09/2009	€ / R 2010/03/15	7.65	Call	Currency Future	3,594.0000	3,684.0000	2.504	0	0	0
18/09/2009	€ / R 2010/03/15	12.60	Call	Currency Future	211.0000	227.0000	7.583	0	0	13,636
18/09/2009	€ / R 2010/03/15	17.30	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
18/09/2009	€ / R 2010/03/15	16.20	Put	Currency Future	4,990.0000	4,902.0000	(1.764)	0	0	0
18/09/2009	€ / R 2010/03/15	8.90	Put	Currency Future	29.0000	28.0000	(3.448)	0	0	0
18/09/2009	€ / R 2010/03/15	15.85	Call	Currency Future	31.0000	35.0000	12.903	0	0	0
18/09/2009	€ / R 2010/03/15	19.75	Put	Currency Future	8,520.0000	8,430.0000	(1.056)	0	0	0
18/09/2009	€ / R 2010/03/15	15.90	Call	Currency Future	30.0000	34.0000	13.333	0	0	0
18/09/2009	€ / R 2010/03/15	7.25	Call	Currency Future	3,990.0000	4,080.0000	2.256	0	0	0
18/09/2009	€ / R 2010/03/15	13.35	Put	Currency Future	2,253.0000	2,173.0000	(3.551)	0	0	0
18/09/2009	€ / R 2010/03/15	17.55	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
18/09/2009	€ / R 2010/03/15	19.85	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
18/09/2009	€ / R 2010/03/15	8.45	Put	Currency Future	21.0000	21.0000	-	0	0	0
18/09/2009	€ / R 2010/03/15	8.65	Call	Currency Future	2,609.0000	2,699.0000	3.450	0	0	0
18/09/2009	€ / R 2010/03/15	17.30	Put	Currency Future	6,078.0000	5,988.0000	(1.481)	0	0	0
18/09/2009	€ / R 2010/03/15	8.05	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
18/09/2009	€ / R 2010/03/15	8.90	Call	Currency Future	2,364.0000	2,453.0000	3.765	0	0	0
18/09/2009	€ / R 2010/03/15	17.75	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
18/09/2009	€ / R 2010/03/15	15.90	Put	Currency Future	4,696.0000	4,609.0000	(1.853)	0	0	0
18/09/2009	€ / R 2010/03/15	17.25	Put	Currency Future	6,028.0000	5,938.0000	(1.493)	0	0	0
18/09/2009	€ / R 2010/03/15	12.35	Put	Currency Future	1,362.0000	1,290.0000	(5.286)	0	0	0
18/09/2009	€ / R 2010/03/15	17.55	Put	Currency Future	6,327.0000	6,236.0000	(1.438)	0	0	0
18/09/2009	€ / R 2010/03/15	9.45	Put	Currency Future	50.0000	45.0000	(10.000)	0	0	0
18/09/2009	€ / R 2010/03/15	9.65	Call	Currency Future	1,649.0000	1,734.0000	5.155	0	0	0
18/09/2009	€ / R 2010/03/15	8.05	Call	Currency Future	3,199.0000	3,289.0000	2.813	0	0	0
18/09/2009	€ / R 2010/03/15	9.90	Call	Currency Future	1,424.0000	1,506.0000	5.758	0	0	0
18/09/2009	€ / R 2010/03/15	7.80	Call	Currency Future	3,445.0000	3,536.0000	2.642	0	0	0
18/09/2009	€ / R 2010/03/15	10.35	Call	Currency Future	1,049.0000	1,118.0000	6.578	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	€ / R 2010/03/15	13.55	Put	Currency Future	2,436.0000	2,356.0000	(3.284)	0	0	0
18/09/2009	€ / R 2010/03/15	20.10	Put	Currency Future	8,869.0000	8,779.0000	(1.015)	0	0	0
18/09/2009	€ / R 2010/03/15	17.95	Put	Currency Future	6,725.0000	6,635.0000	(1.338)	0	0	0
18/09/2009	€ / R 2010/03/15	13.45	Call	Currency Future	128.0000	140.0000	9.375	0	0	0
18/09/2009	€ / R 2010/03/15	10.65	Put	Currency Future	262.0000	232.0000	(11.450)	0	0	0
18/09/2009	€ / R 2010/03/15	11.00	Put	Currency Future	412.0000	371.0000	(9.951)	0	0	0
18/09/2009	€ / R 2010/03/15	19.30	Put	Currency Future	8,072.0000	7,982.0000	(1.115)	0	0	0
18/09/2009	€ / R 2010/03/15	11.10	Put	Currency Future	463.0000	417.0000	(9.935)	0	0	0
18/09/2009	€ / R 2010/03/15	7.90	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
18/09/2009	€ / R 2010/03/15	7.80	Put	Currency Future	11.0000	11.0000	-	0	0	0
18/09/2009	€ / R 2010/03/15	9.35	Call	Currency Future	1,928.0000	2,015.0000	4.512	0	0	0
18/09/2009	€ / R 2010/03/15	10.55	Put	Currency Future	227.0000	199.0000	(12.335)	0	0	0
18/09/2009	€ / R 2010/03/15	20.10	Call	Currency Future	4.0000	4.0000	-	0	0	0
18/09/2009	€ / R 2010/03/15	11.30	Put	Currency Future	575.0000	521.0000	(9.391)	0	0	0
18/09/2009	€ / R 2010/03/15	19.95	Call	Currency Future	4.0000	4.0000	-	0	0	0
18/09/2009	€ / R 2010/03/15	10.45	Put	Currency Future	194.0000	170.0000	(12.371)	0	0	0
18/09/2009	€ / R 2010/03/15	10.65	Call	Currency Future	846.0000	907.0000	7.210	0	0	0
18/09/2009	€ / R 2010/03/15	11.35	Call	Currency Future	491.0000	527.0000	7.332	0	0	0
18/09/2009	€ / R 2010/03/15	11.45	Put	Currency Future	672.0000	615.0000	(8.482)	0	0	0
18/09/2009	€ / R 2010/03/15	15.20	Call	Currency Future	48.0000	54.0000	12.500	0	0	0
18/09/2009	€ / R 2010/03/15	9.15	Put	Currency Future	35.0000	33.0000	(5.714)	0	0	0
18/09/2009	€ / R 2010/03/15	14.85	Put	Currency Future	3,673.0000	3,589.0000	(2.287)	0	0	0
18/09/2009	€ / R 2010/03/15	14.90	Put	Currency Future	3,722.0000	3,637.0000	(2.284)	0	0	0
18/09/2009	€ / R 2010/03/15	7.35	Call	Currency Future	3,891.0000	3,981.0000	2.313	0	0	0
18/09/2009	€ / R 2010/03/15	13.55	Call	Currency Future	121.0000	131.0000	8.264	0	0	0
18/09/2009	€ / R 2010/03/15	18.10	Put	Currency Future	6,875.0000	6,784.0000	(1.324)	0	0	0
18/09/2009	€ / R 2010/03/15	10.45	Call	Currency Future	978.0000	1,045.0000	6.851	0	0	0
18/09/2009	€ / R 2010/03/15	19.65	Put	Currency Future	8,421.0000	8,330.0000	(1.081)	0	0	0
18/09/2009	€ / R 2010/03/15	11.70	Call	Currency Future	382.0000	410.0000	7.330	0	0	0
18/09/2009	€ / R 2010/03/15	13.30	Put	Currency Future	2,207.0000	2,128.0000	(3.580)	0	0	0
18/09/2009	€ / R 2010/03/15	14.20	Call	Currency Future	82.0000	90.0000	9.756	0	0	0
18/09/2009	€ / R 2010/03/15	10.90	Call	Currency Future	700.0000	752.0000	7.429	0	0	0
18/09/2009	€ / R 2010/03/15	13.90	Put	Currency Future	2,763.0000	2,682.0000	(2.932)	0	0	0
18/09/2009	€ / R 2010/03/15	19.25	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
18/09/2009	€ / R 2010/03/15	7.35	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
18/09/2009	€ / R 2010/03/15	9.55	Put	Currency Future	57.0000	52.0000	(8.772)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	€ / R 2010/03/15	11.40	Put	Currency Future	639.0000	583.0000	(8.764)	0	0	0
18/09/2009	€ / R 2010/03/15	9.45	Call	Currency Future	1,834.0000	1,920.0000	4.689	0	0	0
18/09/2009	€ / R 2010/03/15	19.65	Call	Currency Future	5.0000	5.0000	-	0	0	0
18/09/2009	€ / R 2010/03/15	11.20	Put	Currency Future	516.0000	468.0000	(9.302)	0	0	0
18/09/2009	€ / R 2010/03/15	13.15	Put	Currency Future	2,070.0000	1,991.0000	(3.816)	0	0	0
18/09/2009	€ / R 2010/03/15	14.90	Call	Currency Future	56.0000	62.0000	10.714	0	0	0
18/09/2009	€ / R 2010/03/15	8.35	Call	Currency Future	2,904.0000	2,994.0000	3.099	0	0	0
18/09/2009	€ / R 2010/03/15	10.55	Call	Currency Future	911.0000	974.0000	6.915	0	0	0
18/09/2009	€ / R 2010/03/15	13.45	Put	Currency Future	2,344.0000	2,264.0000	(3.413)	0	0	0
18/09/2009	€ / R 2010/03/15	17.65	Put	Currency Future	6,426.0000	6,336.0000	(1.401)	0	0	0
18/09/2009	€ / R 2010/03/15	12.05	Put	Currency Future	1,116.0000	1,047.0000	(6.183)	0	0	0
18/09/2009	€ / R 2010/03/15	19.30	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
18/09/2009	€ / R 2010/03/15	13.20	Call	Currency Future	150.0000	162.0000	8.000	0	0	0
18/09/2009	€ / R 2010/03/15	14.15	Call	Currency Future	84.0000	92.0000	9.524	0	0	0
18/09/2009	€ / R 2010/03/15	12.90	Put	Currency Future	1,843.0000	1,765.0000	(4.232)	0	0	0
18/09/2009	€ / R 2010/03/15	9.35	Put	Currency Future	44.0000	40.0000	(9.091)	0	0	0
18/09/2009	€ / R 2010/03/15	19.55	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
18/09/2009	€ / R 2010/03/15	7.85	Call	Currency Future	3,396.0000	3,486.0000	2.650	0	0	0
18/09/2009	€ / R 2010/03/15	17.65	Call	Currency Future	11.0000	11.0000	-	0	0	0
18/09/2009	€ / R 2010/03/15	11.00	Call	Currency Future	647.0000	696.0000	7.573	0	0	13,636
18/09/2009	€ / R 2010/03/15	13.30	Call	Currency Future	141.0000	153.0000	8.511	0	0	0
18/09/2009	€ / R 2010/03/15	13.20	Put	Currency Future	2,116.0000	2,036.0000	(3.781)	0	0	0
18/09/2009	€ / R 2010/03/15	13.15	Call	Currency Future	154.0000	166.0000	7.792	0	0	0
18/09/2009	€ / R 2010/03/15	14.85	Call	Currency Future	57.0000	64.0000	12.281	0	0	0
18/09/2009	€ / R 2010/03/15	13.90	Call	Currency Future	97.0000	107.0000	10.309	0	0	0
18/09/2009	€ / R 2010/03/15	10.25	Call	Currency Future	1,123.0000	1,199.0000	6.768	0	0	0
18/09/2009	€ / R 2010/03/15	8.35	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
18/09/2009	€ / R 2010/03/15	19.55	Put	Currency Future	8,321.0000	8,231.0000	(1.082)	0	0	0
18/09/2009	€ / R 2010/03/15	17.95	Call	Currency Future	10.0000	10.0000	-	0	0	0
18/09/2009	€ / R 2010/03/15	15.65	Call	Currency Future	36.0000	40.0000	11.111	0	0	0
18/09/2009	€ / R 2010/03/15	12.05	Call	Currency Future	300.0000	323.0000	7.667	0	0	0
18/09/2009	€ / R 2010/03/15	11.55	Put	Currency Future	741.0000	681.0000	(8.097)	0	0	0
18/09/2009	€ / R 2010/03/15	14.20	Put	Currency Future	3,047.0000	2,965.0000	(2.691)	0	0	0
18/09/2009	€ / R 2010/03/15	10.15	Call	Currency Future	1,207.0000	1,285.0000	6.462	0	0	0
18/09/2009	€ / R 2010/03/15	10.85	Put	Currency Future	343.0000	306.0000	(10.787)	0	0	0
18/09/2009	€ / R 2010/03/15	15.80	Put	Currency Future	4,598.0000	4,511.0000	(1.892)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	€ / R 2010/03/15	19.25	Put	Currency Future	8,022.0000	7,932.0000	(1.122)	0	0	0
18/09/2009	€ / R 2010/03/15	19.95	Put	Currency Future	8,720.0000	8,629.0000	(1.044)	0	0	0
18/09/2009	€ / R 2010/03/15	19.80	Put	Currency Future	8,570.0000	8,480.0000	(1.050)	0	0	0
18/09/2009	€ / R 2010/03/15	13.65	Put	Currency Future	2,529.0000	2,448.0000	(3.203)	0	0	0
18/09/2009	€ / R 2010/03/15	11.70	Call	Currency Future	382.0000	410.0000	7.330	0	0	0
18/09/2009	€ / R 2010/03/15	11.55	Call	Currency Future	425.0000	456.0000	7.294	0	0	0
18/09/2009	€ / R 2010/03/15	9.05	Call	Currency Future	2,217.0000	2,306.0000	4.014	0	0	0
18/09/2009	€ / R 2010/03/15	10.15	Put	Currency Future	123.0000	110.0000	(10.569)	0	0	0
18/09/2009	€ / R 2010/03/15	13.85	Call	Currency Future	100.0000	110.0000	10.000	0	0	0
18/09/2009	€ / R 2010/03/15	8.80	Call	Currency Future	2,462.0000	2,551.0000	3.615	0	0	0
18/09/2009	€ / R 2010/03/15	15.25	Call	Currency Future	47.0000	53.0000	12.766	0	0	0
18/09/2009	€ / R 2010/03/15	7.85	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
18/09/2009	€ / R 2010/03/15	11.65	Call	Currency Future	396.0000	425.0000	7.323	0	0	0
18/09/2009	€ / R 2010/03/15	8.30	Call	Currency Future	2,953.0000	3,044.0000	3.082	0	0	0
18/09/2009	€ / R 2010/03/15	9.05	Put	Currency Future	33.0000	31.0000	(6.061)	0	0	0
18/09/2009	€ / R 2010/03/15	9.15	Call	Currency Future	2,120.0000	2,208.0000	4.151	0	0	0
18/09/2009	€ / R 2010/03/15	8.85	Call	Currency Future	2,413.0000	2,502.0000	3.688	0	0	0
18/09/2009	€ / R 2010/03/15	9.80	Call	Currency Future	1,513.0000	1,596.0000	5.486	0	0	0
18/09/2009	€ / R 2010/03/15	14.25	Put	Currency Future	3,095.0000	3,012.0000	(2.682)	0	0	0
18/09/2009	€ / R 2010/03/15	18.05	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
18/09/2009	€ / R 2010/03/15	19.80	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
18/09/2009	€ / R 2010/03/15	11.65	Put	Currency Future	811.0000	750.0000	(7.522)	0	0	0
18/09/2009	€ / R 2010/03/15	11.70	Put	Currency Future	848.0000	785.0000	(7.429)	0	0	0
18/09/2009	€ / R 2010/03/15	7.30	Put	Currency Future	6.0000	6.0000	-	0	0	0
18/09/2009	€ / R 2010/03/15	10.05	Call	Currency Future	1,293.0000	1,372.0000	6.110	0	0	0
18/09/2009	€ / R 2010/03/15	14.15	Put	Currency Future	3,000.0000	2,917.0000	(2.767)	0	0	0
18/09/2009	€ / R 2010/03/15	7.85	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
18/09/2009	€ / R 2010/03/15	13.80	Call	Currency Future	103.0000	113.0000	9.709	0	0	0
18/09/2009	€ / R 2010/03/15	15.25	Put	Currency Future	4,063.0000	3,978.0000	(2.092)	0	0	0
18/09/2009	€ / R 2010/03/15	7.50	Call	Currency Future	3,742.0000	3,833.0000	2.432	0	0	0
18/09/2009	€ / R 2010/03/15	18.10	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
18/09/2009	€ / R 2010/03/15	17.80	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
18/09/2009	€ / R 2010/03/15	13.65	Call	Currency Future	113.0000	124.0000	9.735	0	0	0
18/09/2009	€ / R 2010/03/15	11.70	Put	Currency Future	848.0000	785.0000	(7.429)	0	0	0
18/09/2009	€ / R 2010/03/15	11.85	Call	Currency Future	344.0000	369.0000	7.267	0	0	0
18/09/2009	€ / R 2010/03/15	7.30	Call	Currency Future	3,940.0000	4,031.0000	2.310	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	€ / R 2010/03/15	15.05	Put	Currency Future	3,867.0000	3,783.0000	(2.172)	0	0	0
18/09/2009	€ / R 2010/03/15	15.15	Put	Currency Future	3,965.0000	3,880.0000	(2.144)	0	0	0
18/09/2009	€ / R 2010/03/15	7.85	Call	Currency Future	3,396.0000	3,486.0000	2.650	0	0	0
18/09/2009	€ / R 2010/03/15	13.80	Put	Currency Future	2,669.0000	2,588.0000	(3.035)	0	0	0
18/09/2009	€ / R 2010/03/15	14.25	Call	Currency Future	79.0000	87.0000	10.127	0	0	0
18/09/2009	€ / R 2010/03/15	17.80	Put	Currency Future	6,576.0000	6,485.0000	(1.384)	0	0	0
18/09/2009	€ / R 2010/03/15	9.65	Put	Currency Future	65.0000	59.0000	(9.231)	0	0	0
18/09/2009	€ / R 2010/03/15	11.60	Put	Currency Future	776.0000	715.0000	(7.861)	0	0	0
18/09/2009	€ / R 2010/03/15	8.30	Put	Currency Future	19.0000	19.0000	-	0	0	0
18/09/2009	€ / R 2010/03/15	16.05	Call	Currency Future	27.0000	30.0000	11.111	0	0	0
18/09/2009	€ / R 2010/03/15	8.15	Call	Currency Future	3,101.0000	3,191.0000	2.902	0	0	0
18/09/2009	€ / R 2010/03/15	8.85	Put	Currency Future	28.0000	27.0000	(3.571)	0	0	0
18/09/2009	€ / R 2010/03/15	14.80	Put	Currency Future	3,625.0000	3,540.0000	(2.345)	0	0	0
18/09/2009	€ / R 2010/03/15	13.25	Call	Currency Future	146.0000	157.0000	7.534	0	0	0
18/09/2009	€ / R 2010/03/15	7.50	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
18/09/2009	€ / R 2010/03/15	15.65	Put	Currency Future	4,451.0000	4,365.0000	(1.932)	0	0	0
18/09/2009	€ / R 2010/03/15	11.35	Put	Currency Future	607.0000	551.0000	(9.226)	0	0	0
18/09/2009	€ / R 2010/03/15	9.30	Call	Currency Future	1,975.0000	2,062.0000	4.405	0	0	0
18/09/2009	€ / R 2010/03/15	16.05	Put	Currency Future	4,843.0000	4,755.0000	(1.817)	0	0	0
18/09/2009	€ / R 2010/03/15	15.15	Call	Currency Future	49.0000	55.0000	12.245	0	0	0
18/09/2009	€ / R 2010/03/15	13.85	Put	Currency Future	2,716.0000	2,635.0000	(2.982)	0	0	0
18/09/2009	€ / R 2010/03/15	8.80	Put	Currency Future	27.0000	26.0000	(3.704)	0	0	0
18/09/2009	€ / R 2010/03/15	10.25	Put	Currency Future	139.0000	124.0000	(10.791)	0	0	0
18/09/2009	€ / R 2010/03/15	8.50	Put	Currency Future	22.0000	21.0000	(4.545)	0	0	0
18/09/2009	€ / R 2010/03/15	19.70	Call	Currency Future	5.0000	5.0000	-	0	0	0
18/09/2009	€ / R 2010/03/15	9.30	Put	Currency Future	41.0000	37.0000	(9.756)	0	0	0
18/09/2009	€ / R 2010/03/15	15.05	Call	Currency Future	52.0000	58.0000	11.538	0	0	0
18/09/2009	€ / R 2010/03/15	8.15	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
18/09/2009	€ / R 2010/03/15	9.85	Call	Currency Future	1,468.0000	1,551.0000	5.654	0	0	0
18/09/2009	€ / R 2010/03/15	12.80	Put	Currency Future	1,753.0000	1,677.0000	(4.335)	0	0	0
18/09/2009	€ / R 2010/03/15	13.25	Put	Currency Future	2,162.0000	2,082.0000	(3.700)	0	0	0
18/09/2009	€ / R 2010/03/15	9.50	Call	Currency Future	1,788.0000	1,873.0000	4.754	0	0	0
18/09/2009	€ / R 2010/03/15	17.70	Put	Currency Future	6,476.0000	6,386.0000	(1.390)	0	0	0
18/09/2009	€ / R 2010/03/15	11.50	Put	Currency Future	706.0000	647.0000	(8.357)	0	0	0
18/09/2009	€ / R 2010/03/15	14.05	Put	Currency Future	2,905.0000	2,823.0000	(2.823)	0	0	0
18/09/2009	€ / R 2010/03/15	16.15	Call	Currency Future	25.0000	28.0000	12.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	€ / R 2010/03/15	10.85	Call	Currency Future	727.0000	781.0000	7.428	0	0	0
18/09/2009	€ / R 2010/03/15	10.80	Put	Currency Future	322.0000	286.0000	(11.180)	0	0	0
18/09/2009	€ / R 2010/03/15	8.50	Call	Currency Future	2,756.0000	2,846.0000	3.266	0	0	0
18/09/2009	€ / R 2010/03/15	19.70	Put	Currency Future	8,470.0000	8,380.0000	(1.063)	0	0	0
18/09/2009	€ / R 2010/03/15	11.50	Call	Currency Future	440.0000	473.0000	7.500	0	0	0
18/09/2009	€ / R 2010/03/15	14.05	Call	Currency Future	89.0000	98.0000	10.112	0	0	0
18/09/2009	€ / R 2010/03/15	16.15	Put	Currency Future	4,941.0000	4,853.0000	(1.781)	0	0	0
18/09/2009	€ / R 2010/03/15	12.85	Put	Currency Future	1,798.0000	1,721.0000	(4.283)	0	0	0
18/09/2009	€ / R 2010/03/15	12.80	Call	Currency Future	187.0000	202.0000	8.021	0	0	0
18/09/2009	€ / R 2010/03/15	16.25	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
18/09/2009	€ / R 2010/03/15	11.45	Call	Currency Future	456.0000	490.0000	7.456	0	0	0
18/09/2009	€ / R 2010/03/15	10.30	Call	Currency Future	1,086.0000	1,156.0000	6.446	0	0	0
18/09/2009	€ / R 2010/03/15	13.05	Put	Currency Future	1,978.0000	1,900.0000	(3.943)	0	0	0
18/09/2009	€ / R 2010/03/15	10.90	Put	Currency Future	365.0000	327.0000	(10.411)	0	0	0
18/09/2009	€ / R 2010/03/15	12.85	Call	Currency Future	182.0000	196.0000	7.692	0	0	0
18/09/2009	€ / R 2010/03/15	9.80	Put	Currency Future	79.0000	71.0000	(10.127)	0	0	0
18/09/2009	€ / R 2010/03/15	8.25	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
18/09/2009	€ / R 2010/03/15	15.45	Call	Currency Future	41.0000	46.0000	12.195	0	0	0
18/09/2009	€ / R 2010/03/15	11.60	Call	Currency Future	410.0000	440.0000	7.317	0	0	0
18/09/2009	€ / R 2010/03/15	10.30	Put	Currency Future	152.0000	131.0000	(13.816)	0	0	0
18/09/2009	€ / R 2010/03/15	10.05	Put	Currency Future	108.0000	97.0000	(10.185)	0	0	0
18/09/2009	€ / R 2010/03/15	10.80	Call	Currency Future	756.0000	811.0000	7.275	0	0	0
18/09/2009	€ / R 2010/03/15	9.55	Call	Currency Future	1,741.0000	1,827.0000	4.940	0	0	0
18/09/2009	€ / R 2010/03/15	11.85	Put	Currency Future	960.0000	894.0000	(6.875)	0	0	0
18/09/2009	€ / R 2010/03/15	11.20	Call	Currency Future	550.0000	593.0000	7.818	0	0	0
18/09/2009	€ / R 2010/03/15	9.85	Put	Currency Future	84.0000	76.0000	(9.524)	0	0	0
18/09/2009	€ / R 2010/03/15	12.90	Call	Currency Future	177.0000	190.0000	7.345	0	0	0
18/09/2009	€ / R 2010/03/15	11.05	Call	Currency Future	621.0000	669.0000	7.729	0	0	0
18/09/2009	€ / R 2010/03/15	16.25	Put	Currency Future	5,040.0000	4,951.0000	(1.766)	0	0	0
18/09/2009	€ / R 2010/03/15	15.45	Put	Currency Future	4,257.0000	4,171.0000	(2.020)	0	0	0
18/09/2009	€ / R 2010/03/15	13.05	Call	Currency Future	163.0000	175.0000	7.362	0	0	0
18/09/2009	€ / R 2010/03/15	8.00	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
18/09/2009	€ / R 2010/03/15	17.40	Put	Currency Future	6,178.0000	6,087.0000	(1.473)	0	0	0
18/09/2009	€ / R 2010/03/15	11.05	Put	Currency Future	437.0000	394.0000	(9.840)	0	0	0
18/09/2009	€ / R 2010/03/15	9.00	Call	Currency Future	2,266.0000	2,355.0000	3.928	0	0	0
18/09/2009	€ / R 2010/03/15	9.25	Put	Currency Future	38.0000	36.0000	(5.263)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	€ / R 2010/03/15	17.40	Call	Currency Future	12.0000	12.0000	-	0	0	0
18/09/2009	€ / R 2010/03/15	15.00	Call	Currency Future	53.0000	59.0000	11.321	0	0	0
18/09/2009	€ / R 2010/03/15	8.25	Call	Currency Future	3,003.0000	3,093.0000	2.997	0	0	0
18/09/2009	€ / R 2010/03/15	15.35	Put	Currency Future	4,160.0000	4,075.0000	(2.043)	0	0	0
18/09/2009	€ / R 2010/03/15	19.40	Call	Currency Future	6.0000	6.0000	-	0	0	0
18/09/2009	€ / R 2010/03/15	14.00	Put	Currency Future	2,858.0000	2,776.0000	(2.869)	0	0	0
18/09/2009	€ / R 2010/03/15	9.50	Put	Currency Future	53.0000	48.0000	(9.434)	0	0	0
18/09/2009	€ / R 2010/03/15	17.70	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
18/09/2009	€ / R 2010/03/15	15.40	Put	Currency Future	4,208.0000	4,123.0000	(2.020)	0	0	0
18/09/2009	€ / R 2010/03/15	14.00	Call	Currency Future	92.0000	101.0000	9.783	0	0	0
18/09/2009	€ / R 2010/03/15	11.80	Call	Currency Future	356.0000	382.0000	7.303	0	0	0
18/09/2009	€ / R 2010/03/15	9.25	Call	Currency Future	2,022.0000	2,111.0000	4.402	0	0	0
18/09/2009	€ / R 2010/03/15	19.40	Put	Currency Future	8,172.0000	8,081.0000	(1.114)	0	0	0
18/09/2009	€ / R 2010/03/15	10.10	Put	Currency Future	115.0000	103.0000	(10.435)	0	0	0
18/09/2009	€ / R 2010/03/15	13.00	Put	Currency Future	1,933.0000	1,855.0000	(4.035)	0	0	0
18/09/2009	€ / R 2010/03/15	7.55	Put	Currency Future	8.0000	8.0000	-	0	0	0
18/09/2009	€ / R 2010/03/15	10.10	Call	Currency Future	1,250.0000	1,328.0000	6.240	0	0	0
18/09/2009	€ / R 2010/03/15	13.00	Call	Currency Future	167.0000	180.0000	7.784	0	0	0
18/09/2009	€ / R 2010/03/15	11.80	Put	Currency Future	922.0000	857.0000	(7.050)	0	0	0
18/09/2009	€ / R 2010/03/15	7.55	Call	Currency Future	3,693.0000	3,783.0000	2.437	0	0	0
18/09/2009	€ / R 2010/03/15	9.10	Put	Currency Future	34.0000	32.0000	(5.882)	0	0	0
18/09/2009	€ / R 2010/03/15	15.00	Put	Currency Future	3,819.0000	3,734.0000	(2.226)	0	0	0
18/09/2009	€ / R 2010/03/15	10.50	Call	Currency Future	944.0000	1,009.0000	6.886	0	0	0
18/09/2009	€ / R 2010/03/15	15.40	Call	Currency Future	42.0000	48.0000	14.286	0	0	0
18/09/2009	€ / R 2010/03/15	16.10	Put	Currency Future	4,892.0000	4,804.0000	(1.799)	0	0	0
18/09/2009	€ / R 2010/03/15	10.00	Put	Currency Future	102.0000	91.0000	(10.784)	0	0	0
18/09/2009	€ / R 2010/03/15	12.25	Call	Currency Future	263.0000	283.0000	7.605	0	0	0
18/09/2009	€ / R 2010/03/15	12.50	Call	Currency Future	224.0000	241.0000	7.589	0	0	0
18/09/2009	€ / R 2010/03/15	10.40	Put	Currency Future	179.0000	156.0000	(12.849)	0	0	0
18/09/2009	€ / R 2010/03/15	16.10	Call	Currency Future	26.0000	29.0000	11.538	0	0	0
18/09/2009	€ / R 2010/03/15	16.00	Call	Currency Future	28.0000	31.0000	10.714	0	0	0
18/09/2009	€ / R 2010/03/15	17.35	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
18/09/2009	€ / R 2010/03/15	13.40	Call	Currency Future	133.0000	144.0000	8.271	0	0	0
18/09/2009	€ / R 2010/03/15	15.10	Put	Currency Future	3,916.0000	3,831.0000	(2.171)	0	0	0
18/09/2009	€ / R 2010/03/15	17.35	Put	Currency Future	6,128.0000	6,037.0000	(1.485)	0	0	0
18/09/2009	€ / R 2010/03/15	7.40	Call	Currency Future	3,841.0000	3,932.0000	2.369	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	€ / R 2010/03/15	15.10	Call	Currency Future	50.0000	57.0000	14.000	0	0	0
18/09/2009	€ / R 2010/03/15	12.10	Put	Currency Future	1,156.0000	1,087.0000	(5.969)	0	0	0
18/09/2009	€ / R 2010/03/15	12.15	Put	Currency Future	1,197.0000	1,127.0000	(5.848)	0	0	0
18/09/2009	€ / R 2010/03/15	19.35	Call	Currency Future	6.0000	6.0000	-	0	0	0
18/09/2009	€ / R 2010/03/15	7.40	Put	Currency Future	7.0000	7.0000	-	0	0	0
18/09/2009	€ / R 2010/03/15	13.10	Call	Currency Future	158.0000	170.0000	7.595	0	0	0
18/09/2009	€ / R 2010/03/15	12.10	Call	Currency Future	290.0000	312.0000	7.586	0	0	0
18/09/2009	€ / R 2010/03/15	12.15	Call	Currency Future	281.0000	302.0000	7.473	0	0	0
18/09/2009	€ / R 2010/03/15	19.35	Put	Currency Future	8,122.0000	8,031.0000	(1.120)	0	0	0
18/09/2009	€ / R 2010/03/15	13.40	Put	Currency Future	2,298.0000	2,219.0000	(3.438)	0	0	0
18/09/2009	€ / R 2010/03/15	8.10	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
18/09/2009	€ / R 2010/03/15	11.75	Put	Currency Future	885.0000	821.0000	(7.232)	0	0	0
18/09/2009	€ / R 2010/03/15	8.40	Put	Currency Future	21.0000	20.0000	(4.762)	0	0	0
18/09/2009	€ / R 2010/03/15	13.10	Put	Currency Future	2,024.0000	1,945.0000	(3.903)	0	0	0
18/09/2009	€ / R 2010/03/15	12.00	Put	Currency Future	1,076.0000	1,008.0000	(6.320)	0	0	0
18/09/2009	€ / R 2010/03/15	11.75	Call	Currency Future	369.0000	396.0000	7.317	0	0	0
18/09/2009	€ / R 2010/03/15	9.40	Put	Currency Future	47.0000	42.0000	(10.638)	0	0	0
18/09/2009	€ / R 2010/03/15	14.10	Put	Currency Future	2,952.0000	2,870.0000	(2.778)	0	0	0
18/09/2009	€ / R 2010/03/15	11.95	Put	Currency Future	1,037.0000	970.0000	(6.461)	0	0	0
18/09/2009	€ / R 2010/03/15	15.75	Put	Currency Future	4,549.0000	4,462.0000	(1.913)	0	0	0
18/09/2009	€ / R 2010/03/15	15.35	Call	Currency Future	44.0000	50.0000	13.636	0	0	0
18/09/2009	€ / R 2010/03/15	10.40	Call	Currency Future	1,013.0000	1,081.0000	6.713	0	0	0
18/09/2009	€ / R 2010/03/15	14.10	Call	Currency Future	87.0000	95.0000	9.195	0	0	0
18/09/2009	€ / R 2010/03/15	16.00	Put	Currency Future	4,794.0000	4,706.0000	(1.836)	0	0	0
18/09/2009	€ / R 2010/03/15	10.75	Call	Currency Future	785.0000	842.0000	7.261	0	0	0
18/09/2009	€ / R 2010/03/15	14.35	Call	Currency Future	75.0000	83.0000	10.667	0	0	0
18/09/2009	€ / R 2010/03/15	9.40	Call	Currency Future	1,881.0000	1,968.0000	4.625	0	0	0
18/09/2009	€ / R 2010/03/15	11.10	Call	Currency Future	597.0000	643.0000	7.705	0	0	0
18/09/2009	€ / R 2010/03/15	10.00	Call	Currency Future	1,336.0000	1,416.0000	5.988	0	0	0
18/09/2009	€ / R 2010/03/15	11.90	Call	Currency Future	332.0000	357.0000	7.530	0	0	0
18/09/2009	€ / R 2010/03/15	7.75	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
18/09/2009	€ / R 2010/03/15	8.40	Call	Currency Future	2,855.0000	2,945.0000	3.152	0	0	0
18/09/2009	€ / R 2010/03/15	8.10	Call	Currency Future	3,150.0000	3,240.0000	2.857	0	0	0
18/09/2009	€ / R 2010/03/15	9.00	Put	Currency Future	32.0000	30.0000	(6.250)	0	0	0
18/09/2009	€ / R 2010/03/15	17.45	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
18/09/2009	€ / R 2010/03/15	8.20	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	€ / R 2010/03/15	7.95	Call	Currency Future	3,298.0000	3,388.0000	2.729	0	0	0
18/09/2009	€ / R 2010/03/15	11.90	Put	Currency Future	998.0000	932.0000	(6.613)	0	0	0
18/09/2009	€ / R 2010/03/15	12.20	Call	Currency Future	272.0000	292.0000	7.353	0	0	0
18/09/2009	€ / R 2010/03/15	12.50	Put	Currency Future	1,490.0000	1,416.0000	(4.966)	0	0	0
18/09/2009	€ / R 2010/03/15	13.95	Put	Currency Future	2,810.0000	2,728.0000	(2.918)	0	0	0
18/09/2009	€ / R 2010/03/15	13.50	Call	Currency Future	124.0000	135.0000	8.871	0	0	0
18/09/2009	€ / R 2010/03/15	14.95	Call	Currency Future	54.0000	61.0000	12.963	0	0	0
18/09/2009	€ / R 2010/03/15	11.95	Call	Currency Future	321.0000	345.0000	7.477	0	0	0
18/09/2009	€ / R 2010/03/15	13.50	Put	Currency Future	2,390.0000	2,310.0000	(3.347)	0	0	0
18/09/2009	€ / R 2010/03/15	14.95	Put	Currency Future	3,770.0000	3,686.0000	(2.228)	0	0	0
18/09/2009	€ / R 2010/03/15	12.00	Call	Currency Future	310.0000	334.0000	7.742	0	0	0
18/09/2009	€ / R 2010/03/15	14.50	Call	Currency Future	69.0000	76.0000	10.145	0	0	0
18/09/2009	€ / R 2010/03/15	15.95	Call	Currency Future	29.0000	33.0000	13.793	0	0	0
18/09/2009	€ / R 2010/03/15	12.75	Put	Currency Future	1,709.0000	1,632.0000	(4.506)	0	0	0
18/09/2009	€ / R 2010/03/15	14.50	Put	Currency Future	3,335.0000	3,251.0000	(2.519)	0	0	0
18/09/2009	€ / R 2010/03/15	15.95	Put	Currency Future	4,745.0000	4,657.0000	(1.855)	0	0	0
18/09/2009	€ / R 2010/03/15	10.50	Put	Currency Future	210.0000	184.0000	(12.381)	0	0	0
18/09/2009	€ / R 2010/03/15	19.45	Call	Currency Future	6.0000	6.0000	-	0	0	0
18/09/2009	€ / R 2010/03/15	13.95	Call	Currency Future	95.0000	104.0000	9.474	0	0	0
18/09/2009	€ / R 2010/03/15	12.25	Put	Currency Future	1,279.0000	1,208.0000	(5.551)	0	0	0
18/09/2009	€ / R 2010/03/15	15.50	Put	Currency Future	4,305.0000	4,220.0000	(1.974)	0	0	0
18/09/2009	€ / R 2010/03/15	17.45	Put	Currency Future	6,227.0000	6,137.0000	(1.445)	0	0	0
18/09/2009	€ / R 2010/03/15	12.95	Put	Currency Future	1,888.0000	1,810.0000	(4.131)	0	0	0
18/09/2009	€ / R 2010/03/15	12.20	Put	Currency Future	1,238.0000	1,167.0000	(5.735)	0	0	0
18/09/2009	€ / R 2010/03/15	15.50	Call	Currency Future	39.0000	45.0000	15.385	0	0	0
18/09/2009	€ / R 2010/03/15	19.45	Put	Currency Future	8,221.0000	8,131.0000	(1.095)	0	0	0
18/09/2009	€ / R 2010/03/15	9.20	Call	Currency Future	2,071.0000	2,160.0000	4.297	0	0	0
18/09/2009	€ / R 2010/03/15	12.95	Call	Currency Future	172.0000	185.0000	7.558	0	0	0
18/09/2009	€ / R 2010/03/15	19.90	Put	Currency Future	8,670.0000	8,579.0000	(1.050)	0	0	0
18/09/2009	€ / R 2010/03/15	14.35	Put	Currency Future	3,191.0000	3,108.0000	(2.601)	0	0	0
18/09/2009	€ / R 2010/03/15	8.55	Call	Currency Future	2,707.0000	2,797.0000	3.325	0	0	0
18/09/2009	€ / R 2010/03/15	8.20	Call	Currency Future	3,052.0000	3,142.0000	2.949	0	0	0
18/09/2009	€ / R 2010/03/15	10.95	Put	Currency Future	388.0000	348.0000	(10.309)	0	0	0
18/09/2009	€ / R 2010/03/15	20.00	Call	Currency Future	4.0000	4.0000	-	0	0	0
18/09/2009	€ / R 2010/03/15	14.75	Put	Currency Future	3,576.0000	3,492.0000	(2.349)	0	0	0
18/09/2009	€ / R 2010/03/15	9.20	Put	Currency Future	37.0000	35.0000	(5.405)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	€ / R 2010/03/15	7.95	Put	Currency Future	13.0000	13.0000	-	0	0	0
18/09/2009	€ / R 2010/03/15	17.90	Put	Currency Future	6,676.0000	6,585.0000	(1.363)	0	0	0
18/09/2009	€ / R 2010/03/15	14.75	Call	Currency Future	60.0000	67.0000	11.667	0	0	0
18/09/2009	€ / R 2010/03/15	10.20	Put	Currency Future	131.0000	116.0000	(11.450)	0	0	0
18/09/2009	€ / R 2010/03/15	8.95	Call	Currency Future	2,315.0000	2,404.0000	3.844	0	0	0
18/09/2009	€ / R 2010/03/15	18.00	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
18/09/2009	€ / R 2010/03/15	13.75	Put	Currency Future	2,622.0000	2,541.0000	(3.089)	0	0	0
18/09/2009	€ / R 2010/03/15	10.20	Call	Currency Future	1,165.0000	1,242.0000	6.609	0	0	0
18/09/2009	€ / R 2010/03/15	13.75	Call	Currency Future	107.0000	116.0000	8.411	0	0	0
18/09/2009	€ / R 2010/03/15	11.25	Put	Currency Future	544.0000	494.0000	(9.191)	0	0	0
18/09/2009	€ / R 2010/03/15	9.10	Call	Currency Future	2,168.0000	2,257.0000	4.105	0	0	0
18/09/2009	€ / R 2010/03/15	8.95	Put	Currency Future	31.0000	29.0000	(6.452)	0	0	0
18/09/2009	€ / R 2010/03/15	9.95	Put	Currency Future	96.0000	86.0000	(10.417)	0	0	0
18/09/2009	€ / R 2010/03/15	12.75	Call	Currency Future	193.0000	208.0000	7.772	0	0	0
18/09/2009	€ / R 2010/03/15	10.95	Call	Currency Future	673.0000	723.0000	7.429	0	0	0
18/09/2009	€ / R 2010/03/15	11.25	Call	Currency Future	528.0000	569.0000	7.765	0	0	0
18/09/2009	€ / R 2010/03/15	9.95	Call	Currency Future	1,380.0000	1,461.0000	5.870	0	0	0
18/09/2009	€ / R 2010/03/15	19.90	Call	Currency Future	4.0000	4.0000	-	0	0	0
18/09/2009	€ / R 2010/03/15	7.15	Call	Currency Future	4,089.0000	4,179.0000	2.201	0	0	0
18/09/2009	€ / R 2010/03/15	17.90	Call	Currency Future	10.0000	10.0000	-	0	0	0
18/09/2009	€ / R 2010/03/15	7.70	Call	Currency Future	3,544.0000	3,635.0000	2.568	0	0	0
18/09/2009	€ / R 2010/03/15	20.00	Put	Currency Future	8,770.0000	8,679.0000	(1.038)	0	0	0
18/09/2009	€ / R 2010/03/15	7.70	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
18/09/2009	€ / R 2010/03/15	8.55	Put	Currency Future	23.0000	22.0000	(4.348)	0	0	0
18/09/2009	€ / R 2010/03/15	7.15	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
18/09/2009	€ / R 2010/03/15	18.00	Put	Currency Future	6,775.0000	6,685.0000	(1.328)	0	0	0
18/09/2009	€ / R 2010/03/15	8.70	Call	Currency Future	2,560.0000	2,649.0000	3.477	0	0	0
18/09/2009	€ / R 2010/03/15	15.70	Call	Currency Future	34.0000	39.0000	14.706	0	0	0
18/09/2009	€ / R 2010/03/15	19.60	Put	Currency Future	8,371.0000	8,280.0000	(1.087)	0	0	0
18/09/2009	€ / R 2010/03/15	15.70	Put	Currency Future	4,500.0000	4,414.0000	(1.911)	0	0	0
18/09/2009	€ / R 2010/03/15	15.75	Call	Currency Future	33.0000	37.0000	12.121	0	0	0
18/09/2009	€ / R 2010/03/15	9.75	Put	Currency Future	74.0000	67.0000	(9.459)	0	0	0
18/09/2009	€ / R 2010/03/15	17.15	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
18/09/2009	€ / R 2010/03/15	9.75	Call	Currency Future	1,558.0000	1,642.0000	5.392	0	0	0
18/09/2009	€ / R 2010/03/15	17.50	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
18/09/2009	€ / R 2010/03/15	17.15	Put	Currency Future	5,929.0000	5,839.0000	(1.518)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	€ / R 2010/03/15	14.70	Put	Currency Future	3,528.0000	3,444.0000	(2.381)	0	0	0
18/09/2009	€ / R 2010/03/15	17.50	Put	Currency Future	6,277.0000	6,187.0000	(1.434)	0	0	0
18/09/2009	€ / R 2010/03/15	19.15	Call	Currency Future	7.0000	7.0000	-	0	0	0
18/09/2009	€ / R 2010/03/15	8.75	Call	Currency Future	2,511.0000	2,600.0000	3.544	0	0	0
18/09/2009	€ / R 2010/03/15	19.50	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
18/09/2009	€ / R 2010/03/15	8.75	Put	Currency Future	26.0000	25.0000	(3.846)	0	0	0
18/09/2009	€ / R 2010/03/15	19.50	Put	Currency Future	8,271.0000	8,181.0000	(1.088)	0	0	0
18/09/2009	€ / R 2010/03/15	7.75	Call	Currency Future	3,495.0000	3,585.0000	2.575	0	0	0
18/09/2009	€ / R 2010/03/15	19.60	Call	Currency Future	5.0000	5.0000	-	0	0	0
18/09/2009	€ / R 2010/03/15	14.70	Call	Currency Future	62.0000	69.0000	11.290	0	0	0
18/09/2009	€ / R 2010/03/15	10.75	Put	Currency Future	301.0000	267.0000	(11.296)	0	0	0
18/09/2009	€ / R 2010/03/15	8.70	Put	Currency Future	26.0000	24.0000	(7.692)	0	0	0
18/09/2009	€ / R 2010/03/15	17.60	Put	Currency Future	6,377.0000	6,286.0000	(1.427)	0	0	0
18/09/2009	€ / R 2010/03/15	9.70	Call	Currency Future	1,604.0000	1,688.0000	5.237	0	0	0
18/09/2009	€ / R 2010/03/15	15.60	Put	Currency Future	4,403.0000	4,317.0000	(1.953)	0	0	0
18/09/2009	€ / R 2010/03/15	19.15	Put	Currency Future	7,922.0000	7,832.0000	(1.136)	0	0	0
18/09/2009	€ / R 2010/03/15	9.70	Put	Currency Future	69.0000	63.0000	(8.696)	0	0	0
18/09/2009	€ / R 2010/03/15	10.70	Call	Currency Future	815.0000	874.0000	7.239	0	0	0
18/09/2009	€ / R 2010/03/15	10.70	Put	Currency Future	281.0000	249.0000	(11.388)	0	0	0
18/09/2009	€ / R 2010/03/15	7.60	Call	Currency Future	3,643.0000	3,733.0000	2.470	0	0	0
18/09/2009	€ / R 2010/03/15	13.70	Put	Currency Future	2,576.0000	2,495.0000	(3.144)	0	0	0
18/09/2009	€ / R 2010/03/15	12.70	Put	Currency Future	1,665.0000	1,589.0000	(4.565)	0	0	0
18/09/2009	€ / R 2010/03/15	12.70	Call	Currency Future	199.0000	214.0000	7.538	0	0	0
18/09/2009	€ / R 2010/03/15	13.70	Call	Currency Future	110.0000	120.0000	9.091	0	0	0
18/09/2009	€ / R 2010/03/15	17.60	Call	Currency Future	11.0000	11.0000	-	0	0	0
18/09/2009	€ / R 2010/03/15	7.60	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
18/09/2009	€ / R 2010/03/15	8.60	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
18/09/2009	€ / R 2010/03/15	15.60	Call	Currency Future	37.0000	42.0000	13.514	0	0	0
18/09/2009	€ / R 2010/03/15	13.60	Call	Currency Future	117.0000	127.0000	8.547	0	0	0
18/09/2009	€ / R 2010/03/15	8.60	Call	Currency Future	2,658.0000	2,748.0000	3.386	0	0	0
18/09/2009	€ / R 2010/03/15	10.60	Put	Currency Future	244.0000	215.0000	(11.885)	0	0	0
18/09/2009	€ / R 2010/03/15	9.60	Put	Currency Future	61.0000	55.0000	(9.836)	0	0	0
18/09/2009	€ / R 2010/03/15	9.60	Call	Currency Future	1,695.0000	1,780.0000	5.015	0	0	0
18/09/2009	€ / R 2010/03/15	10.60	Call	Currency Future	878.0000	940.0000	7.062	0	0	0
18/09/2009	€ / R 2010/03/15	13.60	Put	Currency Future	2,483.0000	2,402.0000	(3.262)	0	0	0
18/09/2009	€ / R 2010/03/15	11.15	Put	Currency Future	489.0000	442.0000	(9.611)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	€ / R	2010/03/15	11.15	Call	Currency Future	573.0000	617.0000	7.679	0	0	0
18/09/2009	€ / R	2010/06/14			Currency Future	11.4118	11.5052	0.818	0.0000	0.0000	200
18/09/2009	€ / R	2010/06/14	12.10	Call	Currency Future	20.0000	30.0000	50.000	0	0	0
18/09/2009	€ / R	2010/06/14	12.00	Call	Currency Future	30.0000	44.0000	46.667	0	0	0
18/09/2009	€ / R	2010/06/14	12.00	Put	Currency Future	618.0000	538.0000	(12.945)	0	0	0
18/09/2009	€ / R	2010/06/14	12.10	Put	Currency Future	708.0000	625.0000	(11.723)	0	0	0
18/09/2009	€ / R	2010/06/14	11.90	Call	Currency Future	44.0000	62.0000	40.909	0	0	0
18/09/2009	€ / R	2010/06/14	11.90	Put	Currency Future	532.0000	457.0000	(14.098)	0	0	0
18/09/2009	AL13	2009/11/05			Index Future	249.7870	249.6900	(0.039)	0.0000	0.0000	10
18/09/2009	ALBI	2009/11/05			Index Future	302.3760	301.8040	(0.189)	302.0200	302.0200	755
18/09/2009	ALBI	2010/02/04			Index Future	307.9360	307.3510	(0.190)	0.0000	0.0000	0
18/09/2009	CRD1	2009/11/05			Index Future	128.7650	128.6400	(0.097)	0.0000	0.0000	2
18/09/2009	CRD1	2010/02/04			Index Future	131.1330	131.0040	(0.098)	0.0000	0.0000	0
18/09/2009	GOVI	2009/11/05			jGovi	304.0400	303.4800	(0.184)	0.0000	0.0000	543
18/09/2009	GOVI	2010/02/04			jGovi	309.6310	309.0580	(0.185)	0.0000	0.0000	0
18/09/2009	ILBI	2009/11/05			Index Future	363.5330	369.1230	1.538	0.0000	0.0000	3
18/09/2009	J153	2010/08/31			jSwap	7.2523	7.2533	0.013	0.0000	0.0000	0
18/09/2009	J157	2015/09/15			jSwap	8.3880	8.4360	0.572	0.0000	0.0000	0
18/09/2009	J186	2026/12/21			jSwap	8.0290	8.0520	0.286	0.0000	0.0000	0
18/09/2009	J201	2014/12/22			jSwap	8.2600	8.3000	0.484	0.0000	0.0000	0
18/09/2009	J203	2017/09/15			jSwap	8.4820	8.5400	0.684	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	J204	2018/12/21			jSwap	8.4460	8.5010	0.651	0.0000	0.0000	0
18/09/2009	J207	2020/01/15			jSwap	8.4440	8.4980	0.640	0.0000	0.0000	0
18/09/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
18/09/2009	JFRA	2009/11/05			jFra	6.8090	6.8090	-	0.0000	0.0000	0
18/09/2009	JFRA	2010/02/04			jFra	6.7990	6.8130	0.206	0.0000	0.0000	0
18/09/2009	JFRA	2010/05/06			jFra	6.8890	6.8960	0.102	0.0000	0.0000	0
18/09/2009	JFRA	2010/08/05			jFra	7.2110	7.2040	(0.097)	0.0000	0.0000	0
18/09/2009	JFRA	2010/11/04			jFra	7.4100	7.4570	0.634	0.0000	0.0000	0
18/09/2009	JN02	2009/11/05			jNote	7.3810	7.4100	0.393	0.0000	0.0000	0
18/09/2009	JN02	2010/02/04			jNote	7.5990	7.6410	0.553	0.0000	0.0000	0
18/09/2009	JN05	2009/11/05			jNote	8.2430	8.2840	0.497	0.0000	0.0000	0
18/09/2009	JN05	2010/02/04			jNote	8.3650	8.4120	0.562	0.0000	0.0000	0
18/09/2009	JN10	2009/11/05			jNote	8.4030	8.4590	0.666	0.0000	0.0000	0
18/09/2009	JN10	2010/02/04			jNote	8.4520	8.5080	0.663	0.0000	0.0000	0
18/09/2009	JROD	2009/09/30			jRod	6.9690	6.9660	(0.043)	0.0000	0.0000	0
18/09/2009	JROD	2009/10/30			jRod	6.8960	6.8930	(0.044)	0.0000	0.0000	0
18/09/2009	JROD	2009/11/30			jRod	6.9250	6.9110	(0.202)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	JROD	2009/12/31			jRod	7.0360	7.0210	(0.213)	0.0000	0.0000	0
18/09/2009	OTH1	2009/11/05			Index Future	293.1800	292.5480	(0.216)	0.0000	0.0000	3
18/09/2009	OTH1	2010/02/04			Index Future	298.5710	297.9250	(0.216)	0.0000	0.0000	0
18/09/2009	R153	2009/11/05			Bond Future	7.2730	7.2700	(0.041)	0.0000	0.0000	0
18/09/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	4.0000	4.0000	-	0	0	0
18/09/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	624.0000	621.0000	(0.481)	0	0	0
18/09/2009	R155	2009/11/05			Bond Future	7.3250	7.3500	0.341	0.0000	0.0000	0
18/09/2009	R155	2009/11/05	7.75	Call	Option on Bond Future	885.0000	848.0000	(4.181)	0	0	0
18/09/2009	R155	2009/11/05	7.75	Put	Option on Bond Future	137.0000	144.0000	5.109	0	0	0
18/09/2009	R157	2009/11/05			Bond Future	8.0620	8.0920	0.372	8.0600	8.0600	9,370
18/09/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	309.0000	274.0000	(11.327)	0	0	0
18/09/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	3,335.0000	3,458.0000	3.688	0	0	0
18/09/2009	R157	2010/02/04			Bond Future	8.1290	8.1610	0.394	0.0000	0.0000	0
18/09/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	1,314.0000	1,248.0000	(5.023)	0	0	0
18/09/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	3,257.0000	3,354.0000	2.978	0	0	0
18/09/2009	R157	2010/05/06			Bond Future	8.1730	8.2070	0.416	0.0000	0.0000	0
18/09/2009	R157	2010/05/06	8.50	Call	Option on Bond Future	3,422.0000	3,318.0000	(3.039)	0	0	0
18/09/2009	R157	2010/05/06	8.50	Put	Option on Bond Future	1,846.0000	1,906.0000	3.250	0	0	0
18/09/2009	R157	2010/08/05			Bond Future	8.1840	8.2210	0.452	8.0600	8.0600	0
18/09/2009	R157	2010/08/05	8.75	Call	Option on Bond Future	4,456.0000	4,341.0000	(2.581)	0	0	0
18/09/2009	R157	2010/08/05	8.75	Put	Option on Bond Future	1,859.0000	1,917.0000	3.120	0	0	0
18/09/2009	R186	2009/11/05			Bond Future	8.6360	8.6660	0.347	0.0000	0.0000	11,394
18/09/2009	R186	2009/11/05	8.75	Call	Option on Bond Future	3,046.0000	2,851.0000	(6.402)	0	0	0
18/09/2009	R186	2009/11/05	8.75	Put	Option on Bond Future	1,922.0000	2,024.0000	5.307	0	0	240
18/09/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	70.0000	58.0000	(17.143)	0	0	5,000
18/09/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	12,221.0000	12,506.0000	2.332	0	0	0
18/09/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	4,595.0000	4,360.0000	(5.114)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	1,061.0000	1,123.0000	5.844	0	0	5,000
18/09/2009	R186	2009/11/05	7.75	Put	Option on Bond Future	9,518.0000	9,787.0000	2.826	0	0	0
18/09/2009	R186	2009/11/05	7.75	Call	Option on Bond Future	197.0000	168.0000	(14.721)	0	0	240
18/09/2009	R186	2010/02/04			Bond Future	8.6770	8.7080	0.357	0.0000	0.0000	0
18/09/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	6,718.0000	6,901.0000	2.724	0	0	0
18/09/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	2,415.0000	2,294.0000	(5.010)	0	0	0
18/09/2009	R186	2010/05/06			Bond Future	8.7090	8.7410	0.367	0.0000	0.0000	0
18/09/2009	R186	2010/05/06	9.00	Put	Option on Bond Future	3,890.0000	4,002.0000	2.879	0	0	0
18/09/2009	R186	2010/05/06	9.00	Call	Option on Bond Future	6,660.0000	6,463.0000	(2.958)	0	0	0
18/09/2009	R186	2010/08/05			Bond Future	8.7270	8.7600	0.378	0.0000	0.0000	0
18/09/2009	R186	2010/08/05	9.25	Put	Option on Bond Future	3,728.0000	3,830.0000	2.736	0	0	0
18/09/2009	R186	2010/08/05	9.25	Call	Option on Bond Future	8,588.0000	8,374.0000	(2.492)	0	0	0
18/09/2009	R201	2009/11/05			Bond Future	8.1270	8.1570	0.369	0.0000	0.0000	2
18/09/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	186.0000	163.0000	(12.366)	0	0	0
18/09/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	2,851.0000	2,953.0000	3.578	0	0	0
18/09/2009	R201	2010/02/04			Bond Future	8.1840	8.2160	0.391	0.0000	0.0000	0
18/09/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	620.0000	583.0000	(5.968)	0	0	0
18/09/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	3,404.0000	3,495.0000	2.673	0	0	0
18/09/2009	R201	2010/05/06			Bond Future	8.2230	8.2580	0.426	0.0000	0.0000	0
18/09/2009	R201	2010/05/06	8.50	Put	Option on Bond Future	1,514.0000	1,565.0000	3.369	0	0	0
18/09/2009	R201	2010/05/06	8.50	Call	Option on Bond Future	2,566.0000	2,483.0000	(3.235)	0	0	0
18/09/2009	R201	2010/08/05			Bond Future	8.2300	8.2670	0.450	0.0000	0.0000	0
18/09/2009	R201	2010/08/05	9.00	Put	Option on Bond Future	1,102.0000	1,140.0000	3.448	0	0	0
18/09/2009	R201	2010/08/05	9.00	Call	Option on Bond Future	3,862.0000	3,765.0000	(2.512)	0	0	0
18/09/2009	R203	2009/11/05			Bond Future	8.5380	8.5780	0.468	0.0000	0.0000	1,570
18/09/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	6,139.0000	6,341.0000	3.290	0	0	0
18/09/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	126.0000	106.0000	(15.873)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	R203	2010/02/04			Bond Future	8.5990	8.6410	0.488	0.0000	0.0000	0
18/09/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	3,863.0000	3,997.0000	3.469	0	0	0
18/09/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	1,667.0000	1,573.0000	(5.639)	0	0	0
18/09/2009	R203	2010/05/06			Bond Future	8.6440	8.6880	0.509	0.0000	0.0000	0
18/09/2009	R203	2010/05/06	9.00	Call	Option on Bond Future	4,264.0000	4,118.0000	(3.424)	0	0	0
18/09/2009	R203	2010/05/06	9.00	Put	Option on Bond Future	2,405.0000	2,491.0000	3.576	0	0	0
18/09/2009	R203	2010/08/05			Bond Future	8.6650	8.7120	0.542	0.0000	0.0000	0
18/09/2009	R203	2010/08/05	9.25	Put	Option on Bond Future	2,562.0000	2,645.0000	3.240	0	0	0
18/09/2009	R203	2010/08/05	9.25	Call	Option on Bond Future	5,516.0000	5,357.0000	(2.883)	0	0	0
18/09/2009	R204	2009/11/05			Bond Future	8.5630	8.5930	0.350	8.5900	8.5900	2,864
18/09/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	6,898.0000	7,064.0000	2.406	0	0	0
18/09/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	126.0000	109.0000	(13.492)	0	0	0
18/09/2009	R204	2010/02/04			Bond Future	8.6160	8.6470	0.360	0.0000	0.0000	0
18/09/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	4,317.0000	4,423.0000	2.455	0	0	0
18/09/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	1,794.0000	1,716.0000	(4.348)	0	0	0
18/09/2009	R204	2010/05/06			Bond Future	8.6580	8.6910	0.381	0.0000	0.0000	0
18/09/2009	R204	2010/05/06	9.00	Call	Option on Bond Future	4,645.0000	4,522.0000	(2.648)	0	0	0
18/09/2009	R204	2010/05/06	9.00	Put	Option on Bond Future	2,677.0000	2,746.0000	2.578	0	0	0
18/09/2009	R204	2010/08/05			Bond Future	8.6810	8.7150	0.392	0.0000	0.0000	0
18/09/2009	R204	2010/08/05	9.25	Put	Option on Bond Future	2,524.0000	2,587.0000	2.496	0	0	0
18/09/2009	R204	2010/08/05	9.25	Call	Option on Bond Future	5,704.0000	5,573.0000	(2.297)	0	0	0
18/09/2009	R206	2009/11/05			Bond Future	8.1720	8.2030	0.379	0.0000	0.0000	1,121
18/09/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	139.0000	121.0000	(12.950)	0	0	0
18/09/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	2,480.0000	2,568.0000	3.548	0	0	0
18/09/2009	R206	2010/02/04			Bond Future	8.2400	8.2730	0.400	0.0000	0.0000	0
18/09/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	492.0000	462.0000	(6.098)	0	0	0
18/09/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	2,935.0000	3,013.0000	2.658	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	R206	2010/05/06			Bond Future	8.2950	8.3300	0.422	0.0000	0.0000	0
18/09/2009	R206	2010/05/06	8.75	Put	Option on Bond Future	1,059.0000	1,095.0000	3.399	0	0	0
18/09/2009	R206	2010/05/06	8.75	Call	Option on Bond Future	2,444.0000	2,373.0000	(2.905)	0	0	0
18/09/2009	R206	2010/08/05			Bond Future	8.3120	8.3510	0.469	0.0000	0.0000	0
18/09/2009	R206	2010/08/05	9.00	Put	Option on Bond Future	939.0000	973.0000	3.621	0	0	0
18/09/2009	R206	2010/08/05	9.00	Call	Option on Bond Future	2,901.0000	2,823.0000	(2.689)	0	0	0
18/09/2009	R207	2009/11/05			Bond Future	8.7020	8.7320	0.345	0.0000	0.0000	600
18/09/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	8,001.0000	8,176.0000	2.187	0	0	0
18/09/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	82.0000	69.0000	(15.854)	0	0	0
18/09/2009	R207	2010/02/04			Bond Future	8.7540	8.7850	0.354	0.0000	0.0000	0
18/09/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	4,822.0000	4,936.0000	2.364	0	0	0
18/09/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	1,668.0000	1,593.0000	(4.496)	0	0	0
18/09/2009	R207	2010/05/06			Bond Future	8.7990	8.8320	0.375	0.0000	0.0000	0
18/09/2009	R207	2010/05/06	9.25	Call	Option on Bond Future	5,211.0000	5,079.0000	(2.533)	0	0	0
18/09/2009	R207	2010/05/06	9.25	Put	Option on Bond Future	2,554.0000	2,620.0000	2.584	0	0	0
18/09/2009	R207	2010/08/05			Bond Future	8.8260	8.8600	0.385	0.0000	0.0000	0
18/09/2009	R207	2010/08/05	9.50	Put	Option on Bond Future	2,401.0000	2,462.0000	2.541	0	0	0
18/09/2009	R207	2010/08/05	9.50	Call	Option on Bond Future	6,266.0000	6,127.0000	(2.218)	0	0	0
18/09/2009	R208	2009/11/05			Bond Future	8.7110	8.7400	0.333	8.7100	8.7100	5,008
18/09/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	110.0000	94.0000	(14.545)	0	0	0
18/09/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	6,623.0000	6,794.0000	2.582	0	0	0
18/09/2009	R208	2010/02/04			Bond Future	8.7610	8.7920	0.354	0.0000	0.0000	0
18/09/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	1,996.0000	1,905.0000	(4.559)	0	0	0
18/09/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	3,676.0000	3,782.0000	2.884	0	0	0
18/09/2009	R208	2010/05/06			Bond Future	8.8000	8.8320	0.364	0.0000	0.0000	0
18/09/2009	R208	2010/05/06	9.25	Put	Option on Bond Future	2,242.0000	2,306.0000	2.855	0	0	0
18/09/2009	R208	2010/05/06	9.25	Call	Option on Bond Future	4,997.0000	4,862.0000	(2.702)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	R208	2010/08/05			Bond Future	8.8220	8.8560	0.385	0.0000	0.0000	0
18/09/2009	R208	2010/08/05	9.50	Call	Option on Bond Future	6,423.0000	6,276.0000	(2.289)	0	0	0
18/09/2009	R208	2010/08/05	9.50	Put	Option on Bond Future	2,371.0000	2,434.0000	2.657	0	0	0
18/09/2009	R209	2009/11/05			Bond Future	8.1640	8.1940	0.367	8.1700	8.1700	3,023
18/09/2009	R209	2009/11/05	7.50	Call	Option on Bond Future	337.0000	292.0000	(13.353)	0	0	0
18/09/2009	R209	2009/11/05	7.50	Put	Option on Bond Future	6,665.0000	6,889.0000	3.361	0	0	0
18/09/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	11,678.0000	11,938.0000	2.226	0	0	0
18/09/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	41.0000	33.0000	(19.512)	0	0	5,000
18/09/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	15.0000	16.0000	6.667	0	0	2,970
18/09/2009	R209	2009/11/05	9.00	Put	Option on Bond Future	221.0000	235.0000	6.335	0	0	0
18/09/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	128.0000	108.0000	(15.625)	0	0	0
18/09/2009	R209	2009/11/05	9.00	Call	Option on Bond Future	7,177.0000	6,924.0000	(3.525)	0	0	0
18/09/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	12,397.0000	12,129.0000	(2.162)	0	0	0
18/09/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	9,049.0000	9,296.0000	2.730	0	0	0
18/09/2009	R209	2010/02/04			Bond Future	8.1850	8.2160	0.379	0.0000	0.0000	0
18/09/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	1,324.0000	1,243.0000	(6.118)	0	0	2,500
18/09/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	7,827.0000	8,022.0000	2.491	0	0	0
18/09/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	222.0000	233.0000	4.955	0	0	0
18/09/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	14,062.0000	13,797.0000	(1.885)	0	0	0
18/09/2009	R209	2010/05/06			Bond Future	8.1980	8.2300	0.390	0.0000	0.0000	0
18/09/2009	R209	2010/05/06	8.50	Put	Option on Bond Future	3,301.0000	3,401.0000	3.029	0	0	0
18/09/2009	R209	2010/05/06	8.50	Call	Option on Bond Future	5,911.0000	5,727.0000	(3.113)	0	0	0
18/09/2009	R209	2010/08/05			Bond Future	8.1990	8.2320	0.402	0.0000	0.0000	0
18/09/2009	R209	2010/08/05	8.75	Put	Option on Bond Future	3,312.0000	3,402.0000	2.717	0	0	0
18/09/2009	R209	2010/08/05	8.75	Call	Option on Bond Future	7,963.0000	7,762.0000	(2.524)	0	0	0
18/09/2009	TRT1	2009/11/05			Index Future	300.2090	299.6550	(0.185)	0.0000	0.0000	100
18/09/2009	TRT1	2010/02/04			Index Future	305.7290	305.1630	(0.185)	0.0000	0.0000	0
18/09/2009	ZAAD	2009/12/14			Currency Future	6.5118	6.5310	0.295	0.0000	0.0000	4,310
18/09/2009	ZAAD	2009/12/14	8.05	Put	Currency Future	1,552.0000	1,530.0000	(1.418)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	ZAAD	2009/12/14	5.60	Call	Currency Future	928.0000	944.0000	1.724	0	0	0
18/09/2009	ZAAD	2009/12/14	4.40	Call	Currency Future	2,113.0000	2,131.0000	0.852	0	0	0
18/09/2009	ZAAD	2009/12/14	4.50	Call	Currency Future	2,013.0000	2,032.0000	0.944	0	0	0
18/09/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	314.0000	314.0000	-	0	0	0
18/09/2009	ZAAD	2009/12/14	6.15	Call	Currency Future	453.0000	459.0000	1.325	0	0	0
18/09/2009	ZAAD	2009/12/14	5.35	Call	Currency Future	1,170.0000	1,188.0000	1.538	0	0	0
18/09/2009	ZAAD	2009/12/14	10.70	Put	Currency Future	4,189.0000	4,170.0000	(0.454)	0	0	0
18/09/2009	ZAAD	2009/12/14	7.25	Put	Currency Future	791.0000	765.0000	(3.287)	0	0	0
18/09/2009	ZAAD	2009/12/14	6.05	Call	Currency Future	531.0000	539.0000	1.507	0	0	0
18/09/2009	ZAAD	2009/12/14	6.00	Call	Currency Future	572.0000	581.0000	1.573	0	0	0
18/09/2009	ZAAD	2009/12/14	7.30	Call	Currency Future	48.0000	42.0000	(12.500)	0	0	0
18/09/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	78.0000	69.0000	(11.538)	0	0	0
18/09/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	492.0000	463.0000	(5.894)	0	0	0
18/09/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	135.0000	117.0000	(13.333)	0	0	0
18/09/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	172.0000	151.0000	(12.209)	0	0	0
18/09/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	127.0000	116.0000	(8.661)	0	0	0
18/09/2009	ZAAD	2009/12/14	0.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	ZAAD	2009/12/14	4.60	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
18/09/2009	ZAAD	2009/12/14	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	ZAAD	2009/12/14	4.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	152.0000	133.0000	(12.500)	0	0	0
18/09/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	105.0000	89.0000	(15.238)	0	0	0
18/09/2009	ZAAD	2009/12/14	11.35	Put	Currency Future	4,839.0000	4,819.0000	(0.413)	0	0	0
18/09/2009	ZAAD	2009/12/14	8.70	Put	Currency Future	2,194.0000	2,174.0000	(0.912)	0	0	0
18/09/2009	ZAAD	2009/12/14	7.25	Call	Currency Future	53.0000	46.0000	(13.208)	0	0	0
18/09/2009	ZAAD	2009/12/14	6.05	Put	Currency Future	69.0000	58.0000	(15.942)	0	0	0
18/09/2009	ZAAD	2009/12/14	5.90	Put	Currency Future	44.0000	36.0000	(18.182)	0	0	0
18/09/2009	ZAAD	2009/12/14	7.30	Put	Currency Future	837.0000	811.0000	(3.106)	0	0	0
18/09/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	616.0000	588.0000	(4.545)	0	0	0
18/09/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	104.0000	94.0000	(9.615)	0	0	0
18/09/2009	ZAAD	2009/12/14	6.25	Put	Currency Future	119.0000	102.0000	(14.286)	0	0	0
18/09/2009	ZAAD	2009/12/14	6.50	Put	Currency Future	215.0000	192.0000	(10.698)	0	0	0
18/09/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	244.0000	215.0000	(11.885)	0	0	0
18/09/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	492.0000	463.0000	(5.894)	0	0	0
18/09/2009	ZAAD	2009/12/14	9.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
18/09/2009	ZAAD	2009/12/14	4.60	Call	Currency Future	1,913.0000	1,932.0000	0.993	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	ZAAD	2009/12/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	ZAAD	2009/12/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	ZAAD	2009/12/14	5.95	Call	Currency Future	613.0000	624.0000	1.794	0	0	0
18/09/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	416.0000	420.0000	0.962	0	0	0
18/09/2009	ZAAD	2009/12/14	8.35	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
18/09/2009	ZAAD	2009/12/14	10.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	64.0000	56.0000	(12.500)	0	0	0
18/09/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	105.0000	89.0000	(15.238)	0	0	0
18/09/2009	ZAAD	2009/12/14	6.60	Put	Currency Future	275.0000	246.0000	(10.545)	0	0	0
18/09/2009	ZAAD	2009/12/14	7.20	Put	Currency Future	747.0000	720.0000	(3.614)	0	0	0
18/09/2009	ZAAD	2009/12/14	6.25	Call	Currency Future	381.0000	383.0000	0.525	0	0	0
18/09/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	152.0000	133.0000	(12.500)	0	0	0
18/09/2009	ZAAD	2009/12/14	8.05	Call	Currency Future	14.0000	11.0000	(21.429)	0	0	0
18/09/2009	ZAAD	2009/12/14	5.60	Put	Currency Future	16.0000	13.0000	(18.750)	0	0	0
18/09/2009	ZAAD	2009/12/14	4.40	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
18/09/2009	ZAAD	2009/12/14	5.50	Call	Currency Future	1,023.0000	1,041.0000	1.760	0	0	0
18/09/2009	ZAAD	2009/12/14	5.95	Put	Currency Future	52.0000	43.0000	(17.308)	0	0	0
18/09/2009	ZAAD	2009/12/14	6.15	Put	Currency Future	91.0000	78.0000	(14.286)	0	0	0
18/09/2009	ZAAD	2009/12/14	12.85	Put	Currency Future	6,339.0000	6,319.0000	(0.316)	0	0	0
18/09/2009	ZAAD	2009/12/14	12.70	Put	Currency Future	6,189.0000	6,169.0000	(0.323)	0	0	0
18/09/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	702.0000	675.0000	(3.846)	0	0	0
18/09/2009	ZAAD	2009/12/14	6.10	Put	Currency Future	80.0000	67.0000	(16.250)	0	0	0
18/09/2009	ZAAD	2009/12/14	7.00	Call	Currency Future	86.0000	76.0000	(11.628)	0	0	0
18/09/2009	ZAAD	2009/12/14	10.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	347.0000	348.0000	0.288	0	0	0
18/09/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	192.0000	171.0000	(10.938)	0	0	0
18/09/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	308.0000	278.0000	(9.740)	0	0	0
18/09/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	104.0000	94.0000	(9.615)	0	0	0
18/09/2009	ZAAD	2009/12/14	2.10	Call	Currency Future	4,412.0000	4,431.0000	0.431	0	0	0
18/09/2009	ZAAD	2009/12/14	2.40	Call	Currency Future	4,112.0000	4,131.0000	0.462	0	0	0
18/09/2009	ZAAD	2009/12/14	3.50	Call	Currency Future	3,012.0000	3,031.0000	0.631	0	0	0
18/09/2009	ZAAD	2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	ZAAD	2009/12/14	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	533.0000	504.0000	(5.441)	0	0	0
18/09/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	416.0000	420.0000	0.962	0	0	0
18/09/2009	ZAAD	2009/12/14	6.60	Call	Currency Future	187.0000	177.0000	(5.348)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	ZAAD	2009/12/14	7.10	Put	Currency Future	659.0000	631.0000	(4.249)	0	0	0
18/09/2009	ZAAD	2009/12/14	10.85	Put	Currency Future	4,339.0000	4,320.0000	(0.438)	0	0	0
18/09/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	347.0000	348.0000	0.288	0	0	0
18/09/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	254.0000	252.0000	(0.787)	0	0	0
18/09/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	314.0000	314.0000	-	0	0	0
18/09/2009	ZAAD	2009/12/14	2.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	ZAAD	2009/12/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	ZAAD	2009/12/14	3.40	Call	Currency Future	3,112.0000	3,131.0000	0.611	0	0	0
18/09/2009	ZAAD	2009/12/14	5.50	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
18/09/2009	ZAAD	2009/12/14	5.35	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
18/09/2009	ZAAD	2009/12/14	14.70	Put	Currency Future	8,188.0000	8,169.0000	(0.232)	0	0	0
18/09/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	533.0000	504.0000	(5.441)	0	0	0
18/09/2009	ZAAD	2009/12/14	6.00	Put	Currency Future	60.0000	50.0000	(16.667)	0	0	0
18/09/2009	ZAAD	2009/12/14	7.00	Put	Currency Future	574.0000	545.0000	(5.052)	0	0	0
18/09/2009	ZAAD	2009/12/14	14.85	Put	Currency Future	8,338.0000	8,319.0000	(0.228)	0	0	0
18/09/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	135.0000	117.0000	(13.333)	0	0	0
18/09/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	283.0000	282.0000	(0.353)	0	0	0
18/09/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	115.0000	104.0000	(9.565)	0	0	0
18/09/2009	ZAAD	2009/12/14	0.60	Call	Currency Future	5,912.0000	5,931.0000	0.321	0	0	0
18/09/2009	ZAAD	2009/12/14	2.60	Call	Currency Future	3,912.0000	3,931.0000	0.486	0	0	0
18/09/2009	ZAAD	2009/12/14	5.40	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
18/09/2009	ZAAD	2009/12/14	10.50	Put	Currency Future	3,989.0000	3,970.0000	(0.476)	0	0	0
18/09/2009	ZAAD	2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	ZAAD	2009/12/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	94.0000	85.0000	(9.574)	0	0	0
18/09/2009	ZAAD	2009/12/14	6.10	Call	Currency Future	492.0000	498.0000	1.220	0	0	0
18/09/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	244.0000	215.0000	(11.885)	0	0	0
18/09/2009	ZAAD	2009/12/14	7.20	Call	Currency Future	58.0000	51.0000	(12.069)	0	0	0
18/09/2009	ZAAD	2009/12/14	8.85	Put	Currency Future	2,343.0000	2,323.0000	(0.854)	0	0	0
18/09/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	154.0000	143.0000	(7.143)	0	0	0
18/09/2009	ZAAD	2009/12/14	6.50	Call	Currency Future	227.0000	223.0000	(1.762)	0	0	0
18/09/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	115.0000	104.0000	(9.565)	0	0	0
18/09/2009	ZAAD	2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	ZAAD	2009/12/14	8.60	Put	Currency Future	2,095.0000	2,074.0000	(1.002)	0	0	0
18/09/2009	ZAAD	2009/12/14	8.40	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
18/09/2009	ZAAD	2009/12/14	8.50	Put	Currency Future	1,996.0000	1,975.0000	(1.052)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	ZAAD	2009/12/14	9.85	Put	Currency Future	3,340.0000	3,320.0000	(0.599)	0	0	0
18/09/2009	ZAAD	2009/12/14	5.70	Put	Currency Future	23.0000	19.0000	(17.391)	0	0	0
18/09/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	94.0000	85.0000	(9.574)	0	0	0
18/09/2009	ZAAD	2009/12/14	5.90	Call	Currency Future	656.0000	667.0000	1.677	0	0	0
18/09/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	206.0000	196.0000	(4.854)	0	0	0
18/09/2009	ZAAD	2009/12/14	7.10	Call	Currency Future	71.0000	62.0000	(12.676)	0	0	0
18/09/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	342.0000	312.0000	(8.772)	0	0	0
18/09/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	172.0000	151.0000	(12.209)	0	0	0
18/09/2009	ZAAD	2009/12/14	5.05	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
18/09/2009	ZAAD	2009/12/14	10.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	ZAAD	2009/12/14	5.40	Call	Currency Future	1,121.0000	1,139.0000	1.606	0	0	0
18/09/2009	ZAAD	2009/12/14	14.50	Put	Currency Future	7,988.0000	7,969.0000	(0.238)	0	0	0
18/09/2009	ZAAD	2009/12/14	8.35	Put	Currency Future	1,847.0000	1,826.0000	(1.137)	0	0	0
18/09/2009	ZAAD	2009/12/14	8.70	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
18/09/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	702.0000	675.0000	(3.846)	0	0	0
18/09/2009	ZAAD	2009/12/14	8.85	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
18/09/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	170.0000	159.0000	(6.471)	0	0	0
18/09/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	453.0000	423.0000	(6.623)	0	0	0
18/09/2009	ZAAD	2009/12/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	ZAAD	2009/12/14	14.40	Put	Currency Future	7,888.0000	7,869.0000	(0.241)	0	0	0
18/09/2009	ZAAD	2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	ZAAD	2009/12/14	11.35	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
18/09/2009	ZAAD	2009/12/14	4.70	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
18/09/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	616.0000	588.0000	(4.545)	0	0	0
18/09/2009	ZAAD	2009/12/14	5.85	Call	Currency Future	700.0000	712.0000	1.714	0	0	0
18/09/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	206.0000	196.0000	(4.854)	0	0	0
18/09/2009	ZAAD	2009/12/14	3.60	Call	Currency Future	2,912.0000	2,931.0000	0.652	0	0	0
18/09/2009	ZAAD	2009/12/14	12.40	Put	Currency Future	5,889.0000	5,869.0000	(0.340)	0	0	0
18/09/2009	ZAAD	2009/12/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	453.0000	423.0000	(6.623)	0	0	0
18/09/2009	ZAAD	2009/12/14	0.55	Call	Currency Future	5,962.0000	5,981.0000	0.319	0	0	0
18/09/2009	ZAAD	2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	ZAAD	2009/12/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	ZAAD	2009/12/14	9.55	Put	Currency Future	3,040.0000	3,021.0000	(0.625)	0	0	0
18/09/2009	ZAAD	2009/12/14	10.40	Put	Currency Future	3,889.0000	3,870.0000	(0.489)	0	0	0
18/09/2009	ZAAD	2009/12/14	10.50	Call	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	ZAAD	2009/12/14	2.05	Call	Currency Future	4,462.0000	4,481.0000	0.426	0	0	0
18/09/2009	ZAAD	2009/12/14	8.60	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
18/09/2009	ZAAD	2009/12/14	10.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	ZAAD	2009/12/14	8.50	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
18/09/2009	ZAAD	2009/12/14	6.75	Put	Currency Future	378.0000	348.0000	(7.937)	0	0	0
18/09/2009	ZAAD	2009/12/14	3.55	Call	Currency Future	2,962.0000	2,981.0000	0.641	0	0	0
18/09/2009	ZAAD	2009/12/14	8.40	Put	Currency Future	1,897.0000	1,876.0000	(1.107)	0	0	0
18/09/2009	ZAAD	2009/12/14	2.50	Call	Currency Future	4,012.0000	4,031.0000	0.474	0	0	0
18/09/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	415.0000	385.0000	(7.229)	0	0	0
18/09/2009	ZAAD	2009/12/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	ZAAD	2009/12/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	ZAAD	2009/12/14	14.45	Put	Currency Future	7,938.0000	7,919.0000	(0.239)	0	0	0
18/09/2009	ZAAD	2009/12/14	12.50	Put	Currency Future	5,989.0000	5,969.0000	(0.334)	0	0	0
18/09/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	154.0000	143.0000	(7.143)	0	0	0
18/09/2009	ZAAD	2009/12/14	5.05	Call	Currency Future	1,466.0000	1,484.0000	1.228	0	0	0
18/09/2009	ZAAD	2009/12/14	10.60	Put	Currency Future	4,089.0000	4,070.0000	(0.465)	0	0	0
18/09/2009	ZAAD	2009/12/14	3.85	Call	Currency Future	2,662.0000	2,681.0000	0.714	0	0	0
18/09/2009	ZAAD	2009/12/14	5.45	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
18/09/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	127.0000	116.0000	(8.661)	0	0	0
18/09/2009	ZAAD	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	ZAAD	2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	ZAAD	2009/12/14	9.85	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
18/09/2009	ZAAD	2009/12/14	8.45	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
18/09/2009	ZAAD	2009/12/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	415.0000	385.0000	(7.229)	0	0	0
18/09/2009	ZAAD	2009/12/14	11.05	Put	Currency Future	4,539.0000	4,519.0000	(0.441)	0	0	0
18/09/2009	ZAAD	2009/12/14	10.35	Put	Currency Future	3,839.0000	3,820.0000	(0.495)	0	0	0
18/09/2009	ZAAD	2009/12/14	5.70	Call	Currency Future	835.0000	850.0000	1.796	0	0	0
18/09/2009	ZAAD	2009/12/14	2.35	Call	Currency Future	4,162.0000	4,181.0000	0.457	0	0	0
18/09/2009	ZAAD	2009/12/14	8.45	Put	Currency Future	1,946.0000	1,926.0000	(1.028)	0	0	0
18/09/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	78.0000	69.0000	(11.538)	0	0	0
18/09/2009	ZAAD	2009/12/14	2.65	Call	Currency Future	3,862.0000	3,881.0000	0.492	0	0	0
18/09/2009	ZAAD	2009/12/14	6.75	Call	Currency Future	140.0000	129.0000	(7.857)	0	0	0
18/09/2009	ZAAD	2009/12/14	11.05	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
18/09/2009	ZAAD	2009/12/14	14.35	Put	Currency Future	7,838.0000	7,819.0000	(0.242)	0	0	0
18/09/2009	ZAAD	2009/12/14	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	ZAAD	2009/12/14	0.85	Call	Currency Future	5,662.0000	5,681.0000	0.336	0	0	0
18/09/2009	ZAAD	2009/12/14	5.45	Call	Currency Future	1,072.0000	1,090.0000	1.679	0	0	0
18/09/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	64.0000	56.0000	(12.500)	0	0	0
18/09/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	342.0000	312.0000	(8.772)	0	0	0
18/09/2009	ZAAD	2009/12/14	12.55	Put	Currency Future	6,039.0000	6,019.0000	(0.331)	0	0	0
18/09/2009	ZAAD	2009/12/14	14.60	Put	Currency Future	8,088.0000	8,069.0000	(0.235)	0	0	0
18/09/2009	ZAAD	2009/12/14	3.70	Call	Currency Future	2,812.0000	2,831.0000	0.676	0	0	0
18/09/2009	ZAAD	2009/12/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	ZAAD	2009/12/14	4.45	Call	Currency Future	2,063.0000	2,082.0000	0.921	0	0	0
18/09/2009	ZAAD	2009/12/14	11.10	Put	Currency Future	4,589.0000	4,569.0000	(0.436)	0	0	0
18/09/2009	ZAAD	2009/12/14	4.70	Call	Currency Future	1,814.0000	1,832.0000	0.992	0	0	0
18/09/2009	ZAAD	2009/12/14	0.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	ZAAD	2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	ZAAD	2009/12/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	ZAAD	2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	ZAAD	2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	ZAAD	2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	ZAAD	2009/12/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	ZAAD	2009/12/14	2.45	Call	Currency Future	4,062.0000	4,081.0000	0.468	0	0	0
18/09/2009	ZAAD	2009/12/14	12.60	Put	Currency Future	6,089.0000	6,069.0000	(0.328)	0	0	0
18/09/2009	ZAAD	2009/12/14	4.55	Call	Currency Future	1,963.0000	1,982.0000	0.968	0	0	0
18/09/2009	ZAAD	2009/12/14	3.35	Call	Currency Future	3,162.0000	3,181.0000	0.601	0	0	0
18/09/2009	ZAAD	2009/12/14	2.70	Call	Currency Future	3,812.0000	3,831.0000	0.498	0	0	0
18/09/2009	ZAAD	2009/12/14	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	ZAAD	2009/12/14	3.65	Call	Currency Future	2,862.0000	2,881.0000	0.664	0	0	0
18/09/2009	ZAAD	2009/12/14	11.10	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
18/09/2009	ZAAD	2009/12/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	ZAAD	2009/12/14	12.35	Put	Currency Future	5,839.0000	5,819.0000	(0.343)	0	0	0
18/09/2009	ZAAD	2009/12/14	3.45	Call	Currency Future	3,062.0000	3,081.0000	0.621	0	0	0
18/09/2009	ZAAD	2009/12/14	4.65	Call	Currency Future	1,864.0000	1,882.0000	0.966	0	0	0
18/09/2009	ZAAD	2009/12/14	9.60	Put	Currency Future	3,090.0000	3,071.0000	(0.615)	0	0	0
18/09/2009	ZAAD	2009/12/14	2.55	Call	Currency Future	3,962.0000	3,981.0000	0.480	0	0	0
18/09/2009	ZAAD	2009/12/14	10.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	ZAAD	2009/12/14	10.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	ZAAD	2009/12/14	2.85	Call	Currency Future	3,662.0000	3,681.0000	0.519	0	0	0
18/09/2009	ZAAD	2009/12/14	5.65	Put	Currency Future	20.0000	16.0000	(20.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	ZAAD	2009/12/14	9.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
18/09/2009	ZAAD	2009/12/14	4.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	ZAAD	2009/12/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	ZAAD	2009/12/14	5.85	Put	Currency Future	38.0000	31.0000	(18.421)	0	0	0
18/09/2009	ZAAD	2009/12/14	5.65	Call	Currency Future	881.0000	897.0000	1.816	0	0	0
18/09/2009	ZAAD	2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	ZAAD	2009/12/14	5.55	Call	Currency Future	975.0000	992.0000	1.744	0	0	0
18/09/2009	ZAAD	2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	ZAAD	2009/12/14	4.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	ZAAD	2009/12/14	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	ZAAD	2009/12/14	4.65	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
18/09/2009	ZAAD	2009/12/14	5.10	Call	Currency Future	1,416.0000	1,435.0000	1.342	0	0	0
18/09/2009	ZAAD	2009/12/14	8.55	Put	Currency Future	2,045.0000	2,025.0000	(0.978)	0	0	0
18/09/2009	ZAAD	2009/12/14	10.45	Put	Currency Future	3,939.0000	3,920.0000	(0.482)	0	0	0
18/09/2009	ZAAD	2009/12/14	12.65	Put	Currency Future	6,139.0000	6,119.0000	(0.326)	0	0	0
18/09/2009	ZAAD	2009/12/14	5.10	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
18/09/2009	ZAAD	2009/12/14	8.55	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
18/09/2009	ZAAD	2009/12/14	4.35	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
18/09/2009	ZAAD	2009/12/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	ZAAD	2009/12/14	4.85	Call	Currency Future	1,664.0000	1,683.0000	1.142	0	0	0
18/09/2009	ZAAD	2009/12/14	8.10	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
18/09/2009	ZAAD	2009/12/14	10.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	ZAAD	2009/12/14	12.45	Put	Currency Future	5,939.0000	5,919.0000	(0.337)	0	0	0
18/09/2009	ZAAD	2009/12/14	4.85	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
18/09/2009	ZAAD	2009/12/14	8.10	Put	Currency Future	1,601.0000	1,580.0000	(1.312)	0	0	0
18/09/2009	ZAAD	2009/12/14	5.55	Put	Currency Future	14.0000	11.0000	(21.429)	0	0	0
18/09/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	283.0000	282.0000	(0.353)	0	0	0
18/09/2009	ZAAD	2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	ZAAD	2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	ZAAD	2009/12/14	10.55	Put	Currency Future	4,039.0000	4,020.0000	(0.470)	0	0	0
18/09/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	254.0000	252.0000	(0.787)	0	0	0
18/09/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	308.0000	278.0000	(9.740)	0	0	0
18/09/2009	ZAAD	2009/12/14	14.55	Put	Currency Future	8,038.0000	8,019.0000	(0.236)	0	0	0
18/09/2009	ZAAD	2009/12/14	5.75	Call	Currency Future	789.0000	803.0000	1.774	0	0	0
18/09/2009	ZAAD	2009/12/14	4.35	Call	Currency Future	2,162.0000	2,181.0000	0.879	0	0	0
18/09/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	170.0000	159.0000	(6.471)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	ZAAD 2009/12/14	5.75	Put	Currency Future	27.0000	22.0000	(18.519)	0	0	0
18/09/2009	ZAAD 2009/12/14	4.75	Put	Currency Future	2.0000	2.0000	-	0	0	0
18/09/2009	ZAAD 2009/12/14	6.45	Put	Currency Future	192.0000	171.0000	(10.938)	0	0	0
18/09/2009	ZAAD 2009/12/14	8.75	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
18/09/2009	ZAAD 2009/12/14	10.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	ZAAD 2009/12/14	10.75	Put	Currency Future	4,239.0000	4,220.0000	(0.448)	0	0	0
18/09/2009	ZAAD 2009/12/14	8.75	Put	Currency Future	2,244.0000	2,223.0000	(0.936)	0	0	0
18/09/2009	ZAAD 2009/12/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	ZAAD 2009/12/14	4.75	Call	Currency Future	1,764.0000	1,783.0000	1.077	0	0	0
18/09/2009	ZAAD 2009/12/14	3.75	Call	Currency Future	2,762.0000	2,781.0000	0.688	0	0	0
18/09/2009	ZAAD 2009/12/14	14.65	Put	Currency Future	8,138.0000	8,119.0000	(0.233)	0	0	0
18/09/2009	ZAAD 2009/12/14	8.65	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
18/09/2009	ZAAD 2009/12/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	ZAAD 2009/12/14	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	ZAAD 2009/12/14	10.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	ZAAD 2009/12/14	2.75	Call	Currency Future	3,762.0000	3,781.0000	0.505	0	0	0
18/09/2009	ZAAD 2009/12/14	10.65	Put	Currency Future	4,139.0000	4,120.0000	(0.459)	0	0	0
18/09/2009	ZAAD 2009/12/14	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	ZAAD 2009/12/14	8.65	Put	Currency Future	2,144.0000	2,124.0000	(0.933)	0	0	0
18/09/2009	ZAAD 2009/12/14	12.75	Put	Currency Future	6,239.0000	6,219.0000	(0.321)	0	0	0
18/09/2009	ZAAD 2009/12/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	ZAAD 2009/12/14	14.75	Put	Currency Future	8,238.0000	8,219.0000	(0.231)	0	0	0
18/09/2009	ZAAD 2009/12/14	3.90	Call	Currency Future	2,612.0000	2,631.0000	0.727	0	0	0
18/09/2009	ZAAD 2009/12/14	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	ZAAD 2009/12/14	2.90	Call	Currency Future	3,612.0000	3,631.0000	0.526	0	0	0
18/09/2009	ZAAD 2009/12/14	8.90	Put	Currency Future	2,393.0000	2,373.0000	(0.836)	0	0	0
18/09/2009	ZAAD 2009/12/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	ZAAD 2009/12/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	ZAAD 2009/12/14	10.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	ZAAD 2009/12/14	10.90	Put	Currency Future	4,389.0000	4,370.0000	(0.433)	0	0	0
18/09/2009	ZAAD 2009/12/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	ZAAD 2009/12/14	12.90	Put	Currency Future	6,389.0000	6,369.0000	(0.313)	0	0	0
18/09/2009	ZAAD 2009/12/14	8.90	Call	Currency Future	4.0000	4.0000	-	0	0	0
18/09/2009	ZAAD 2009/12/14	14.80	Put	Currency Future	8,288.0000	8,269.0000	(0.229)	0	0	0
18/09/2009	ZAAD 2009/12/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	ZAAD 2009/12/14	4.90	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	ZAAD	2009/12/14	14.90	Put	Currency Future	8,388.0000	8,369.0000	(0.227)	0	0	0
18/09/2009	ZAAD	2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	ZAAD	2009/12/14	4.90	Call	Currency Future	1,615.0000	1,633.0000	1.115	0	0	0
18/09/2009	ZAAD	2009/12/14	2.80	Call	Currency Future	3,712.0000	3,731.0000	0.512	0	0	0
18/09/2009	ZAAD	2009/12/14	5.80	Call	Currency Future	744.0000	757.0000	1.747	0	0	0
18/09/2009	ZAAD	2009/12/14	5.80	Put	Currency Future	32.0000	26.0000	(18.750)	0	0	0
18/09/2009	ZAAD	2009/12/14	4.80	Put	Currency Future	2.0000	2.0000	-	0	0	0
18/09/2009	ZAAD	2009/12/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	ZAAD	2009/12/14	4.80	Call	Currency Future	1,714.0000	1,733.0000	1.109	0	0	0
18/09/2009	ZAAD	2009/12/14	3.80	Call	Currency Future	2,712.0000	2,731.0000	0.701	0	0	0
18/09/2009	ZAAD	2009/12/14	8.80	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
18/09/2009	ZAAD	2009/12/14	8.80	Put	Currency Future	2,293.0000	2,273.0000	(0.872)	0	0	0
18/09/2009	ZAAD	2009/12/14	12.80	Put	Currency Future	6,289.0000	6,269.0000	(0.318)	0	0	0
18/09/2009	ZAAD	2009/12/14	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	ZAAD	2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	ZAAD	2009/12/14	10.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	ZAAD	2009/12/14	10.80	Put	Currency Future	4,289.0000	4,270.0000	(0.443)	0	0	0
18/09/2009	ZAAD	2010/03/15			Currency Future	6.5624	6.5816	0.293	0.0000	0.0000	108
18/09/2009	ZAAD	2010/03/15	10.60	Put	Currency Future	4,043.0000	4,023.0000	(0.495)	0	0	0
18/09/2009	ZAAD	2010/03/15	2.50	Call	Currency Future	4,062.0000	4,082.0000	0.492	0	0	0
18/09/2009	ZAAD	2010/03/15	14.45	Put	Currency Future	7,888.0000	7,869.0000	(0.241)	0	0	0
18/09/2009	ZAAD	2010/03/15	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	ZAAD	2010/03/15	6.05	Put	Currency Future	114.0000	100.0000	(12.281)	0	0	0
18/09/2009	ZAAD	2010/03/15	14.40	Put	Currency Future	7,838.0000	7,819.0000	(0.242)	0	0	0
18/09/2009	ZAAD	2010/03/15	6.25	Put	Currency Future	182.0000	164.0000	(9.890)	0	0	0
18/09/2009	ZAAD	2010/03/15	10.80	Put	Currency Future	4,242.0000	4,222.0000	(0.471)	0	0	0
18/09/2009	ZAAD	2010/03/15	6.65	Put	Currency Future	385.0000	357.0000	(7.273)	0	0	0
18/09/2009	ZAAD	2010/03/15	6.45	Call	Currency Future	383.0000	380.0000	(0.783)	0	0	0
18/09/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	280.0000	270.0000	(3.571)	0	0	0
18/09/2009	ZAAD	2010/03/15	12.60	Put	Currency Future	6,039.0000	6,020.0000	(0.315)	0	0	0
18/09/2009	ZAAD	2010/03/15	3.50	Call	Currency Future	3,063.0000	3,082.0000	0.620	0	0	0
18/09/2009	ZAAD	2010/03/15	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	ZAAD	2010/03/15	2.65	Call	Currency Future	3,912.0000	3,932.0000	0.511	0	0	0
18/09/2009	ZAAD	2010/03/15	6.05	Call	Currency Future	626.0000	632.0000	0.958	0	0	0
18/09/2009	ZAAD	2010/03/15	2.40	Call	Currency Future	4,162.0000	4,182.0000	0.481	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	ZAAD 2010/03/15	6.25	Call	Currency Future	494.0000	495.0000	0.202	0	0	0
18/09/2009	ZAAD 2010/03/15	14.80	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
18/09/2009	ZAAD 2010/03/15	6.60	Put	Currency Future	353.0000	325.0000	(7.932)	0	0	0
18/09/2009	ZAAD 2010/03/15	6.40	Call	Currency Future	409.0000	407.0000	(0.489)	0	0	0
18/09/2009	ZAAD 2010/03/15	12.60	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
18/09/2009	ZAAD 2010/03/15	3.50	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
18/09/2009	ZAAD 2010/03/15	3.45	Call	Currency Future	3,113.0000	3,132.0000	0.610	0	0	0
18/09/2009	ZAAD 2010/03/15	3.65	Call	Currency Future	2,914.0000	2,932.0000	0.618	0	0	0
18/09/2009	ZAAD 2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	ZAAD 2010/03/15	6.35	Call	Currency Future	436.0000	435.0000	(0.229)	0	0	0
18/09/2009	ZAAD 2010/03/15	12.80	Put	Currency Future	6,239.0000	6,220.0000	(0.305)	0	0	0
18/09/2009	ZAAD 2010/03/15	2.90	Call	Currency Future	3,662.0000	3,682.0000	0.546	0	0	0
18/09/2009	ZAAD 2010/03/15	6.45	Put	Currency Future	271.0000	248.0000	(8.487)	0	0	0
18/09/2009	ZAAD 2010/03/15	6.70	Put	Currency Future	418.0000	389.0000	(6.938)	0	0	0
18/09/2009	ZAAD 2010/03/15	6.90	Put	Currency Future	559.0000	529.0000	(5.367)	0	0	0
18/09/2009	ZAAD 2010/03/15	14.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	ZAAD 2010/03/15	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	ZAAD 2010/03/15	14.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	ZAAD 2010/03/15	10.65	Put	Currency Future	4,092.0000	4,073.0000	(0.464)	0	0	0
18/09/2009	ZAAD 2010/03/15	3.40	Call	Currency Future	3,163.0000	3,182.0000	0.601	0	0	0
18/09/2009	ZAAD 2010/03/15	6.15	Put	Currency Future	145.0000	129.0000	(11.034)	0	0	0
18/09/2009	ZAAD 2010/03/15	14.80	Put	Currency Future	8,238.0000	8,219.0000	(0.231)	0	0	0
18/09/2009	ZAAD 2010/03/15	6.60	Call	Currency Future	316.0000	307.0000	(2.848)	0	0	0
18/09/2009	ZAAD 2010/03/15	6.40	Put	Currency Future	247.0000	225.0000	(8.907)	0	0	0
18/09/2009	ZAAD 2010/03/15	6.55	Put	Currency Future	323.0000	298.0000	(7.740)	0	0	0
18/09/2009	ZAAD 2010/03/15	8.70	Call	Currency Future	41.0000	35.0000	(14.634)	0	0	0
18/09/2009	ZAAD 2010/03/15	5.60	Call	Currency Future	991.0000	1,005.0000	1.413	0	0	0
18/09/2009	ZAAD 2010/03/15	5.50	Put	Currency Future	21.0000	20.0000	(4.762)	0	0	0
18/09/2009	ZAAD 2010/03/15	4.45	Call	Currency Future	2,117.0000	2,134.0000	0.803	0	0	0
18/09/2009	ZAAD 2010/03/15	4.65	Put	Currency Future	6.0000	6.0000	-	0	0	0
18/09/2009	ZAAD 2010/03/15	12.40	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
18/09/2009	ZAAD 2010/03/15	6.20	Put	Currency Future	163.0000	146.0000	(10.429)	0	0	0
18/09/2009	ZAAD 2010/03/15	12.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	ZAAD 2010/03/15	6.70	Put	Currency Future	418.0000	389.0000	(6.938)	0	0	0
18/09/2009	ZAAD 2010/03/15	6.90	Call	Currency Future	222.0000	210.0000	(5.405)	0	0	0
18/09/2009	ZAAD 2010/03/15	6.55	Call	Currency Future	335.0000	330.0000	(1.493)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	ZAAD 2010/03/15	10.60	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
18/09/2009	ZAAD 2010/03/15	8.50	Put	Currency Future	1,987.0000	1,961.0000	(1.309)	0	0	0
18/09/2009	ZAAD 2010/03/15	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	ZAAD 2010/03/15	12.65	Put	Currency Future	6,089.0000	6,070.0000	(0.312)	0	0	0
18/09/2009	ZAAD 2010/03/15	12.40	Put	Currency Future	5,839.0000	5,820.0000	(0.325)	0	0	0
18/09/2009	ZAAD 2010/03/15	6.20	Call	Currency Future	526.0000	527.0000	0.190	0	0	0
18/09/2009	ZAAD 2010/03/15	10.80	Call	Currency Future	4.0000	4.0000	-	0	0	0
18/09/2009	ZAAD 2010/03/15	6.65	Call	Currency Future	297.0000	288.0000	(3.030)	0	0	0
18/09/2009	ZAAD 2010/03/15	6.50	Put	Currency Future	296.0000	273.0000	(7.770)	0	0	0
18/09/2009	ZAAD 2010/03/15	6.80	Put	Currency Future	487.0000	457.0000	(6.160)	0	0	0
18/09/2009	ZAAD 2010/03/15	5.60	Put	Currency Future	28.0000	23.0000	(17.857)	0	0	0
18/09/2009	ZAAD 2010/03/15	10.50	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
18/09/2009	ZAAD 2010/03/15	4.45	Put	Currency Future	5.0000	2.0000	(60.000)	0	0	0
18/09/2009	ZAAD 2010/03/15	14.65	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
18/09/2009	ZAAD 2010/03/15	14.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	ZAAD 2010/03/15	6.15	Call	Currency Future	558.0000	561.0000	0.538	0	0	0
18/09/2009	ZAAD 2010/03/15	6.80	Call	Currency Future	249.0000	238.0000	(4.418)	0	0	0
18/09/2009	ZAAD 2010/03/15	14.60	Put	Currency Future	8,038.0000	8,019.0000	(0.236)	0	0	0
18/09/2009	ZAAD 2010/03/15	14.50	Put	Currency Future	7,938.0000	7,919.0000	(0.239)	0	0	0
18/09/2009	ZAAD 2010/03/15	2.45	Call	Currency Future	4,112.0000	4,132.0000	0.486	0	0	0
18/09/2009	ZAAD 2010/03/15	14.65	Put	Currency Future	8,088.0000	8,069.0000	(0.235)	0	0	0
18/09/2009	ZAAD 2010/03/15	10.40	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
18/09/2009	ZAAD 2010/03/15	7.10	Put	Currency Future	714.0000	683.0000	(4.342)	0	0	0
18/09/2009	ZAAD 2010/03/15	8.80	Call	Currency Future	36.0000	31.0000	(13.889)	0	0	0
18/09/2009	ZAAD 2010/03/15	6.70	Call	Currency Future	280.0000	270.0000	(3.571)	0	0	0
18/09/2009	ZAAD 2010/03/15	6.95	Call	Currency Future	209.0000	198.0000	(5.263)	0	0	0
18/09/2009	ZAAD 2010/03/15	8.60	Put	Currency Future	2,083.0000	2,058.0000	(1.200)	0	0	0
18/09/2009	ZAAD 2010/03/15	14.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	ZAAD 2010/03/15	5.45	Put	Currency Future	20.0000	18.0000	(10.000)	0	0	0
18/09/2009	ZAAD 2010/03/15	12.65	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
18/09/2009	ZAAD 2010/03/15	8.40	Put	Currency Future	1,891.0000	1,864.0000	(1.428)	0	0	0
18/09/2009	ZAAD 2010/03/15	6.35	Put	Currency Future	224.0000	203.0000	(9.375)	0	0	0
18/09/2009	ZAAD 2010/03/15	6.60	Call	Currency Future	316.0000	307.0000	(2.848)	0	0	0
18/09/2009	ZAAD 2010/03/15	6.50	Call	Currency Future	359.0000	354.0000	(1.393)	0	0	0
18/09/2009	ZAAD 2010/03/15	4.70	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
18/09/2009	ZAAD 2010/03/15	8.60	Call	Currency Future	45.0000	39.0000	(13.333)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	ZAAD	2010/03/15	12.50	Put	Currency Future	5,939.0000	5,920.0000	(0.320)	0	0	0
18/09/2009	ZAAD	2010/03/15	5.45	Call	Currency Future	1,132.0000	1,150.0000	1.590	0	0	0
18/09/2009	ZAAD	2010/03/15	10.65	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
18/09/2009	ZAAD	2010/03/15	8.40	Call	Currency Future	53.0000	46.0000	(13.208)	0	0	0
18/09/2009	ZAAD	2010/03/15	7.00	Call	Currency Future	198.0000	186.0000	(6.061)	0	0	0
18/09/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	353.0000	325.0000	(7.932)	0	0	0
18/09/2009	ZAAD	2010/03/15	6.95	Put	Currency Future	597.0000	566.0000	(5.193)	0	0	0
18/09/2009	ZAAD	2010/03/15	5.70	Call	Currency Future	903.0000	915.0000	1.329	0	0	0
18/09/2009	ZAAD	2010/03/15	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	ZAAD	2010/03/15	12.50	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
18/09/2009	ZAAD	2010/03/15	12.45	Put	Currency Future	5,889.0000	5,870.0000	(0.323)	0	0	0
18/09/2009	ZAAD	2010/03/15	8.65	Put	Currency Future	2,131.0000	2,105.0000	(1.220)	0	0	0
18/09/2009	ZAAD	2010/03/15	5.70	Put	Currency Future	40.0000	34.0000	(15.000)	0	0	0
18/09/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	28.0000	23.0000	(17.857)	0	0	0
18/09/2009	ZAAD	2010/03/15	4.50	Call	Currency Future	2,067.0000	2,085.0000	0.871	0	0	0
18/09/2009	ZAAD	2010/03/15	10.45	Put	Currency Future	3,893.0000	3,874.0000	(0.488)	0	0	0
18/09/2009	ZAAD	2010/03/15	5.65	Call	Currency Future	946.0000	960.0000	1.480	0	0	0
18/09/2009	ZAAD	2010/03/15	6.75	Put	Currency Future	452.0000	422.0000	(6.637)	0	0	0
18/09/2009	ZAAD	2010/03/15	4.70	Call	Currency Future	1,869.0000	1,888.0000	1.017	0	0	0
18/09/2009	ZAAD	2010/03/15	4.40	Call	Currency Future	2,167.0000	2,183.0000	0.738	0	0	0
18/09/2009	ZAAD	2010/03/15	3.60	Call	Currency Future	2,963.0000	2,982.0000	0.641	0	0	0
18/09/2009	ZAAD	2010/03/15	8.50	Call	Currency Future	50.0000	42.0000	(16.000)	0	0	0
18/09/2009	ZAAD	2010/03/15	12.45	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
18/09/2009	ZAAD	2010/03/15	5.65	Put	Currency Future	34.0000	28.0000	(17.647)	0	0	0
18/09/2009	ZAAD	2010/03/15	6.85	Put	Currency Future	522.0000	492.0000	(5.747)	0	0	0
18/09/2009	ZAAD	2010/03/15	4.40	Put	Currency Future	4.0000	2.0000	(50.000)	0	0	0
18/09/2009	ZAAD	2010/03/15	2.60	Call	Currency Future	3,962.0000	3,982.0000	0.505	0	0	0
18/09/2009	ZAAD	2010/03/15	10.50	Put	Currency Future	3,943.0000	3,923.0000	(0.507)	0	0	0
18/09/2009	ZAAD	2010/03/15	8.45	Put	Currency Future	1,939.0000	1,912.0000	(1.392)	0	0	0
18/09/2009	ZAAD	2010/03/15	8.65	Call	Currency Future	43.0000	37.0000	(13.953)	0	0	0
18/09/2009	ZAAD	2010/03/15	3.70	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
18/09/2009	ZAAD	2010/03/15	5.40	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0
18/09/2009	ZAAD	2010/03/15	3.60	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
18/09/2009	ZAAD	2010/03/15	4.50	Put	Currency Future	5.0000	3.0000	(40.000)	0	0	0
18/09/2009	ZAAD	2010/03/15	8.45	Call	Currency Future	52.0000	44.0000	(15.385)	0	0	0
18/09/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	202.0000	183.0000	(9.406)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	ZAAD	2010/03/15	3.65	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
18/09/2009	ZAAD	2010/03/15	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	ZAAD	2010/03/15	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	991.0000	1,005.0000	1.413	0	0	0
18/09/2009	ZAAD	2010/03/15	10.45	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
18/09/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	465.0000	464.0000	(0.215)	0	0	0
18/09/2009	ZAAD	2010/03/15	10.70	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
18/09/2009	ZAAD	2010/03/15	10.40	Put	Currency Future	3,844.0000	3,824.0000	(0.520)	0	0	0
18/09/2009	ZAAD	2010/03/15	4.60	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
18/09/2009	ZAAD	2010/03/15	10.55	Put	Currency Future	3,993.0000	3,973.0000	(0.501)	0	0	0
18/09/2009	ZAAD	2010/03/15	7.10	Call	Currency Future	177.0000	165.0000	(6.780)	0	0	0
18/09/2009	ZAAD	2010/03/15	4.65	Call	Currency Future	1,919.0000	1,937.0000	0.938	0	0	0
18/09/2009	ZAAD	2010/03/15	5.40	Call	Currency Future	1,181.0000	1,199.0000	1.524	0	0	0
18/09/2009	ZAAD	2010/03/15	4.60	Call	Currency Future	1,968.0000	1,987.0000	0.965	0	0	0
18/09/2009	ZAAD	2010/03/15	14.55	Put	Currency Future	7,988.0000	7,969.0000	(0.238)	0	0	0
18/09/2009	ZAAD	2010/03/15	7.00	Put	Currency Future	635.0000	605.0000	(4.724)	0	0	0
18/09/2009	ZAAD	2010/03/15	2.70	Call	Currency Future	3,862.0000	3,882.0000	0.518	0	0	0
18/09/2009	ZAAD	2010/03/15	14.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	ZAAD	2010/03/15	3.70	Call	Currency Future	2,864.0000	2,882.0000	0.628	0	0	0
18/09/2009	ZAAD	2010/03/15	12.55	Put	Currency Future	5,989.0000	5,970.0000	(0.317)	0	0	0
18/09/2009	ZAAD	2010/03/15	14.70	Put	Currency Future	8,138.0000	8,119.0000	(0.233)	0	0	0
18/09/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	202.0000	183.0000	(9.406)	0	0	0
18/09/2009	ZAAD	2010/03/15	12.55	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
18/09/2009	ZAAD	2010/03/15	14.70	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
18/09/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	249.0000	238.0000	(4.418)	0	0	0
18/09/2009	ZAAD	2010/03/15	8.70	Put	Currency Future	2,178.0000	2,153.0000	(1.148)	0	0	0
18/09/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	465.0000	464.0000	(0.215)	0	0	0
18/09/2009	ZAAD	2010/03/15	5.55	Call	Currency Future	1,036.0000	1,053.0000	1.641	0	0	0
18/09/2009	ZAAD	2010/03/15	6.75	Call	Currency Future	264.0000	254.0000	(3.788)	0	0	0
18/09/2009	ZAAD	2010/03/15	4.55	Put	Currency Future	6.0000	4.0000	(33.333)	0	0	0
18/09/2009	ZAAD	2010/03/15	12.70	Put	Currency Future	6,139.0000	6,120.0000	(0.309)	0	0	0
18/09/2009	ZAAD	2010/03/15	6.85	Call	Currency Future	235.0000	224.0000	(4.681)	0	0	0
18/09/2009	ZAAD	2010/03/15	8.55	Put	Currency Future	2,036.0000	2,009.0000	(1.326)	0	0	0
18/09/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	487.0000	457.0000	(6.160)	0	0	0
18/09/2009	ZAAD	2010/03/15	10.55	Call	Currency Future	5.0000	5.0000	-	0	0	0
18/09/2009	ZAAD	2010/03/15	8.55	Call	Currency Future	48.0000	41.0000	(14.583)	0	0	0

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18/09/2009	ZAAD	2010/03/15	5.50	Call	Currency Future	1,084.0000	1,101.0000	1.568	0	0	0
18/09/2009	ZAAD	2010/03/15	4.55	Call	Currency Future	2,018.0000	2,036.0000	0.892	0	0	0
18/09/2009	ZAAD	2010/03/15	5.55	Put	Currency Future	23.0000	21.0000	(8.696)	0	0	0
18/09/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	163.0000	146.0000	(10.429)	0	0	0
18/09/2009	ZAAD	2010/03/15	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	ZAAD	2010/03/15	2.55	Call	Currency Future	4,012.0000	4,032.0000	0.499	0	0	0
18/09/2009	ZAAD	2010/03/15	3.55	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
18/09/2009	ZAAD	2010/03/15	12.70	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
18/09/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	526.0000	527.0000	0.190	0	0	0
18/09/2009	ZAAD	2010/03/15	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	ZAAD	2010/03/15	10.70	Put	Currency Future	4,142.0000	4,123.0000	(0.459)	0	0	0
18/09/2009	ZAAD	2010/03/15	6.10	Call	Currency Future	591.0000	596.0000	0.846	0	0	0
18/09/2009	ZAAD	2010/03/15	3.90	Call	Currency Future	2,664.0000	2,682.0000	0.676	0	0	0
18/09/2009	ZAAD	2010/03/15	3.55	Call	Currency Future	3,013.0000	3,032.0000	0.631	0	0	0
18/09/2009	ZAAD	2010/03/15	4.85	Call	Currency Future	1,721.0000	1,739.0000	1.046	0	0	0
18/09/2009	ZAAD	2010/03/15	6.10	Put	Currency Future	129.0000	114.0000	(11.628)	0	0	0
18/09/2009	ZAAD	2010/03/15	4.90	Call	Currency Future	1,671.0000	1,690.0000	1.137	0	0	0
18/09/2009	ZAAD	2010/03/15	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	ZAAD	2010/03/15	6.00	Call	Currency Future	662.0000	669.0000	1.057	0	0	0
18/09/2009	ZAAD	2010/03/15	3.80	Call	Currency Future	2,764.0000	2,782.0000	0.651	0	0	0
18/09/2009	ZAAD	2010/03/15	6.00	Put	Currency Future	100.0000	87.0000	(13.000)	0	0	0
18/09/2009	ZAAD	2010/03/15	3.80	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
18/09/2009	ZAAD	2010/03/15	4.80	Call	Currency Future	1,770.0000	1,789.0000	1.073	0	0	0
18/09/2009	ZAAD	2010/03/15	4.80	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
18/09/2009	ZAAD	2010/03/15	2.80	Call	Currency Future	3,762.0000	3,782.0000	0.532	0	0	0
18/09/2009	ZAAD	2010/03/15	5.80	Put	Currency Future	56.0000	48.0000	(14.286)	0	0	0
18/09/2009	ZAAD	2010/03/15	5.80	Call	Currency Future	818.0000	829.0000	1.345	0	0	0
18/09/2009	ZAAD	2010/03/15	14.90	Put	Currency Future	8,338.0000	8,319.0000	(0.228)	0	0	0
18/09/2009	ZAAD	2010/03/15	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	ZAAD	2010/03/15	12.75	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
18/09/2009	ZAAD	2010/03/15	12.90	Put	Currency Future	6,339.0000	6,320.0000	(0.300)	0	0	0
18/09/2009	ZAAD	2010/03/15	12.75	Put	Currency Future	6,189.0000	6,170.0000	(0.307)	0	0	0
18/09/2009	ZAAD	2010/03/15	5.90	Put	Currency Future	76.0000	65.0000	(14.474)	0	0	0
18/09/2009	ZAAD	2010/03/15	5.90	Call	Currency Future	738.0000	747.0000	1.220	0	0	0
18/09/2009	ZAAD	2010/03/15	14.75	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
18/09/2009	ZAAD	2010/03/15	4.90	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	ZAAD	2010/03/15	3.90	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
18/09/2009	ZAAD	2010/03/15	8.90	Call	Currency Future	32.0000	28.0000	(12.500)	0	0	0
18/09/2009	ZAAD	2010/03/15	14.75	Put	Currency Future	8,188.0000	8,169.0000	(0.232)	0	0	0
18/09/2009	ZAAD	2010/03/15	10.90	Call	Currency Future	4.0000	4.0000	-	0	0	0
18/09/2009	ZAAD	2010/03/15	8.90	Put	Currency Future	2,370.0000	2,346.0000	(1.013)	0	0	0
18/09/2009	ZAAD	2010/03/15	12.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	ZAAD	2010/03/15	5.85	Put	Currency Future	65.0000	56.0000	(13.846)	0	0	0
18/09/2009	ZAAD	2010/03/15	5.85	Call	Currency Future	778.0000	788.0000	1.285	0	0	0
18/09/2009	ZAAD	2010/03/15	8.85	Call	Currency Future	34.0000	29.0000	(14.706)	0	0	0
18/09/2009	ZAAD	2010/03/15	4.85	Put	Currency Future	8.0000	8.0000	-	0	0	0
18/09/2009	ZAAD	2010/03/15	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	ZAAD	2010/03/15	3.85	Call	Currency Future	2,714.0000	2,732.0000	0.663	0	0	0
18/09/2009	ZAAD	2010/03/15	2.85	Call	Currency Future	3,712.0000	3,732.0000	0.539	0	0	0
18/09/2009	ZAAD	2010/03/15	8.85	Put	Currency Future	2,322.0000	2,298.0000	(1.034)	0	0	0
18/09/2009	ZAAD	2010/03/15	10.85	Call	Currency Future	4.0000	4.0000	-	0	0	0
18/09/2009	ZAAD	2010/03/15	10.85	Put	Currency Future	4,292.0000	4,272.0000	(0.466)	0	0	0
18/09/2009	ZAAD	2010/03/15	14.85	Put	Currency Future	8,288.0000	8,269.0000	(0.229)	0	0	0
18/09/2009	ZAAD	2010/03/15	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	ZAAD	2010/03/15	10.75	Put	Currency Future	4,192.0000	4,172.0000	(0.477)	0	0	0
18/09/2009	ZAAD	2010/03/15	12.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	ZAAD	2010/03/15	12.85	Put	Currency Future	6,289.0000	6,270.0000	(0.302)	0	0	0
18/09/2009	ZAAD	2010/03/15	3.85	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
18/09/2009	ZAAD	2010/03/15	10.75	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
18/09/2009	ZAAD	2010/03/15	8.75	Call	Currency Future	38.0000	33.0000	(13.158)	0	0	0
18/09/2009	ZAAD	2010/03/15	10.90	Put	Currency Future	4,342.0000	4,322.0000	(0.461)	0	0	0
18/09/2009	ZAAD	2010/03/15	8.80	Put	Currency Future	2,274.0000	2,249.0000	(1.099)	0	0	0
18/09/2009	ZAAD	2010/03/15	3.95	Call	Currency Future	2,614.0000	2,632.0000	0.689	0	0	0
18/09/2009	ZAAD	2010/03/15	3.95	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
18/09/2009	ZAAD	2010/03/15	2.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	ZAAD	2010/03/15	8.95	Put	Currency Future	2,418.0000	2,394.0000	(0.993)	0	0	0
18/09/2009	ZAAD	2010/03/15	2.95	Call	Currency Future	3,612.0000	3,632.0000	0.554	0	0	0
18/09/2009	ZAAD	2010/03/15	4.95	Call	Currency Future	1,622.0000	1,640.0000	1.110	0	0	0
18/09/2009	ZAAD	2010/03/15	4.95	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
18/09/2009	ZAAD	2010/03/15	8.75	Put	Currency Future	2,226.0000	2,201.0000	(1.123)	0	0	0
18/09/2009	ZAAD	2010/03/15	10.95	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
18/09/2009	ZAAD	2010/03/15	10.95	Put	Currency Future	4,392.0000	4,372.0000	(0.455)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	ZAAD	2010/03/15	12.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/09/2009	ZAAD	2010/03/15	5.95	Put	Currency Future	87.0000	76.0000	(12.644)	0	0	0
18/09/2009	ZAAD	2010/03/15	5.95	Call	Currency Future	700.0000	707.0000	1.000	0	0	0
18/09/2009	ZAAD	2010/03/15	4.75	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
18/09/2009	ZAAD	2010/03/15	12.95	Put	Currency Future	6,389.0000	6,370.0000	(0.297)	0	0	0
18/09/2009	ZAAD	2010/03/15	5.75	Call	Currency Future	860.0000	872.0000	1.395	0	0	0
18/09/2009	ZAAD	2010/03/15	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	ZAAD	2010/03/15	8.95	Call	Currency Future	30.0000	26.0000	(13.333)	0	0	0
18/09/2009	ZAAD	2010/03/15	4.75	Call	Currency Future	1,820.0000	1,838.0000	0.989	0	0	0
18/09/2009	ZAAD	2010/03/15	5.75	Put	Currency Future	48.0000	40.0000	(16.667)	0	0	0
18/09/2009	ZAAD	2010/03/15	3.75	Call	Currency Future	2,814.0000	2,832.0000	0.640	0	0	0
18/09/2009	ZAAD	2010/03/15	2.75	Call	Currency Future	3,812.0000	3,832.0000	0.525	0	0	0
18/09/2009	ZAAD	2010/03/15	3.75	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
18/09/2009	ZAAD	2010/03/15	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	ZAAD	2010/03/15	14.95	Put	Currency Future	8,388.0000	8,369.0000	(0.227)	0	0	0
18/09/2009	ZAAD	2010/06/14			Currency Future	6.6031	6.6238	0.313	0.0000	0.0000	0
18/09/2009	ZAAD	2010/06/14	3.50	Call	Currency Future	3,105.0000	3,125.0000	0.644	0	0	0
18/09/2009	ZAAD	2010/06/14	12.60	Put	Currency Future	6,001.0000	5,980.0000	(0.350)	0	0	0
18/09/2009	ZAAD	2010/06/14	14.50	Put	Currency Future	7,899.0000	7,878.0000	(0.266)	0	0	0
18/09/2009	ZAAD	2010/06/14	12.60	Call	Currency Future	4.0000	4.0000	-	0	0	0
18/09/2009	ZAAD	2010/06/14	6.60	Call	Currency Future	416.0000	412.0000	(0.962)	0	0	0
18/09/2009	ZAAD	2010/06/14	4.50	Call	Currency Future	2,112.0000	2,132.0000	0.947	0	0	0
18/09/2009	ZAAD	2010/06/14	10.60	Call	Currency Future	24.0000	19.0000	(20.833)	0	0	0
18/09/2009	ZAAD	2010/06/14	6.60	Put	Currency Future	413.0000	389.0000	(5.811)	0	0	0
18/09/2009	ZAAD	2010/06/14	3.50	Put	Currency Future	2.0000	2.0000	-	0	0	0
18/09/2009	ZAAD	2010/06/14	8.60	Put	Currency Future	2,087.0000	2,059.0000	(1.342)	0	0	0
18/09/2009	ZAAD	2010/06/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	ZAAD	2010/06/14	10.60	Put	Currency Future	4,021.0000	3,995.0000	(0.647)	0	0	0
18/09/2009	ZAAD	2010/06/14	2.50	Call	Currency Future	4,103.0000	4,124.0000	0.512	0	0	0
18/09/2009	ZAAD	2010/06/14	8.60	Call	Currency Future	90.0000	83.0000	(7.778)	0	0	0
18/09/2009	ZAAD	2010/06/14	6.70	Call	Currency Future	379.0000	372.0000	(1.847)	0	0	0
18/09/2009	ZAAD	2010/06/14	12.65	Put	Currency Future	0.0000	6,030.0000	100.000	0	0	0
18/09/2009	ZAAD	2010/06/14	4.50	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
18/09/2009	ZAAD	2010/06/14	5.60	Call	Currency Future	1,056.0000	1,073.0000	1.610	0	0	0
18/09/2009	ZAAD	2010/06/14	5.50	Call	Currency Future	1,148.0000	1,166.0000	1.568	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	ZAAD	2010/06/14	3.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
18/09/2009	ZAAD	2010/06/14	6.70	Put	Currency Future	476.0000	449.0000	(5.672)	0	0	0
18/09/2009	ZAAD	2010/06/14	14.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
18/09/2009	ZAAD	2010/06/14	6.55	Call	Currency Future	438.0000	435.0000	(0.685)	0	0	0
18/09/2009	ZAAD	2010/06/14	8.50	Call	Currency Future	95.0000	88.0000	(7.368)	0	0	0
18/09/2009	ZAAD	2010/06/14	12.50	Call	Currency Future	4.0000	4.0000	-	0	0	0
18/09/2009	ZAAD	2010/06/14	14.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
18/09/2009	ZAAD	2010/06/14	10.50	Put	Currency Future	3,922.0000	3,897.0000	(0.637)	0	0	0
18/09/2009	ZAAD	2010/06/14	10.50	Call	Currency Future	25.0000	20.0000	(20.000)	0	0	0
18/09/2009	ZAAD	2010/06/14	8.50	Put	Currency Future	1,992.0000	1,964.0000	(1.406)	0	0	0
18/09/2009	ZAAD	2010/06/14	3.60	Call	Currency Future	3,005.0000	3,026.0000	0.699	0	0	0
18/09/2009	ZAAD	2010/06/14	12.50	Put	Currency Future	5,901.0000	5,880.0000	(0.356)	0	0	0
18/09/2009	ZAAD	2010/06/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	ZAAD	2010/06/14	5.50	Put	Currency Future	45.0000	42.0000	(6.667)	0	0	0
18/09/2009	ZAAD	2010/06/14	2.60	Call	Currency Future	4,003.0000	4,024.0000	0.525	0	0	0
18/09/2009	ZAAD	2010/06/14	5.60	Put	Currency Future	53.0000	49.0000	(7.547)	0	0	0
18/09/2009	ZAAD	2010/06/14	14.60	Put	Currency Future	7,999.0000	7,978.0000	(0.263)	0	0	0
18/09/2009	ZAAD	2010/06/14	6.55	Put	Currency Future	385.0000	361.0000	(6.234)	0	0	0
18/09/2009	ZAAD	2010/06/14	14.55	Put	Currency Future	7,949.0000	7,928.0000	(0.264)	0	0	0
18/09/2009	ZAAD	2010/06/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	ZAAD	2010/06/14	5.55	Put	Currency Future	49.0000	46.0000	(6.122)	0	0	0
18/09/2009	ZAAD	2010/06/14	6.50	Call	Currency Future	461.0000	459.0000	(0.434)	0	0	0
18/09/2009	ZAAD	2010/06/14	5.55	Call	Currency Future	1,102.0000	1,119.0000	1.543	0	0	0
18/09/2009	ZAAD	2010/06/14	6.50	Put	Currency Future	358.0000	335.0000	(6.425)	0	0	0
18/09/2009	ZAAD	2010/06/14	8.55	Call	Currency Future	92.0000	85.0000	(7.609)	0	0	0
18/09/2009	ZAAD	2010/06/14	10.55	Call	Currency Future	24.0000	20.0000	(16.667)	0	0	0
18/09/2009	ZAAD	2010/06/14	8.55	Put	Currency Future	2,039.0000	2,011.0000	(1.373)	0	0	0
18/09/2009	ZAAD	2010/06/14	10.55	Put	Currency Future	3,971.0000	3,946.0000	(0.630)	0	0	0
18/09/2009	ZAAD	2010/06/14	4.55	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
18/09/2009	ZAAD	2010/06/14	3.55	Put	Currency Future	2.0000	2.0000	-	0	0	0
18/09/2009	ZAAD	2010/06/14	10.65	Put	Currency Future	0.0000	4,045.0000	100.000	0	0	0
18/09/2009	ZAAD	2010/06/14	4.55	Call	Currency Future	2,063.0000	2,083.0000	0.969	0	0	0
18/09/2009	ZAAD	2010/06/14	2.55	Call	Currency Future	4,053.0000	4,074.0000	0.518	0	0	0
18/09/2009	ZAAD	2010/06/14	3.55	Call	Currency Future	3,055.0000	3,075.0000	0.655	0	0	0
18/09/2009	ZAAD	2010/06/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/09/2009	ZAAD	2010/06/14	12.55	Call	Currency Future	4.0000	4.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/09/2009	ZAAD 2010/06/14	12.55	Put	Currency Future	5,951.0000	5,930.0000	(0.353)	0	0	0
18/09/2009	ZAAD 2010/06/14	14.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
18/09/2009	ZAAD 2010/06/14	12.65	Call	Currency Future	0.0000	4.0000	100.000	0	0	0
18/09/2009	ZAAD 2010/06/14	4.65	Put	Currency Future	0.0000	11.0000	100.000	0	0	0
18/09/2009	ZAAD 2010/06/14	4.65	Call	Currency Future	0.0000	1,984.0000	100.000	0	0	0
18/09/2009	ZAAD 2010/06/14	3.65	Call	Currency Future	0.0000	2,976.0000	100.000	0	0	0
18/09/2009	ZAAD 2010/06/14	3.65	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
18/09/2009	ZAAD 2010/06/14	5.65	Call	Currency Future	0.0000	1,027.0000	100.000	0	0	0
18/09/2009	ZAAD 2010/06/14	5.65	Put	Currency Future	0.0000	53.0000	100.000	0	0	0
18/09/2009	ZAAD 2010/06/14	6.65	Call	Currency Future	0.0000	391.0000	100.000	0	0	0
18/09/2009	ZAAD 2010/06/14	4.60	Call	Currency Future	2,014.0000	2,034.0000	0.993	0	0	0
18/09/2009	ZAAD 2010/06/14	10.65	Call	Currency Future	0.0000	19.0000	100.000	0	0	0
18/09/2009	ZAAD 2010/06/14	8.65	Put	Currency Future	0.0000	2,106.0000	100.000	0	0	0
18/09/2009	ZAAD 2010/06/14	8.65	Call	Currency Future	0.0000	80.0000	100.000	0	0	0
18/09/2009	ZAAD 2010/06/14	6.65	Put	Currency Future	0.0000	417.0000	100.000	0	0	0
18/09/2009	ZAAD 2010/06/14	2.65	Call	Currency Future	0.0000	3,974.0000	100.000	0	0	0
18/09/2009	ZAAD 2010/06/14	4.60	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
18/09/2009	ZAAD 2010/06/14	14.65	Call	Currency Future	0.0000	2.0000	100.000	0	0	0
18/09/2009	ZAAD 2010/06/14	14.65	Put	Currency Future	0.0000	8,028.0000	100.000	0	0	0

Grand Total: **950,852**